



COUNTY OF LOS ANGELES  
TREASURER AND TAX COLLECTOR

500 WEST TEMPLE STREET  
462 KENNETH HAHN HALL OF ADMINISTRATION  
LOS ANGELES, CALIFORNIA 90012



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September 22, 2004

TO: Supervisor Don Knabe, Chairman  
Supervisor Gloria Molina  
Supervisor Yvonne B. Burke  
Supervisor Zev Yaroslavsky  
Supervisor Michael D. Antonovich

FROM: Mark J. Saladino  
Treasurer and Tax Collector

SUBJECT: **REPORT OF INVESTMENTS FOR THE MONTH OF AUGUST 2004**

**The attached** Report of Investments for the month of August 2004 is herewith submitted to the members of the Board of Supervisors pursuant to the California Government Code and the Treasurer and Tax Collector's Investment Policy adopted by your Board on February 3, 2004.

All investments made during the month of August 2004, were made in accordance with California Government Code and except as noted in Attachment II of the Report of Investments conform to the Treasurer and Tax Collector's Investment Policy.

MJS:JK:CR:st  
S9.04/BRDOFSUPV

Attachment

c: Chief Administrative Officer  
Executive Officer, Board of Supervisors  
County Counsel  
Auditor-Controller

TREASURER AND TAX COLLECTOR  
REPORT OF INVESTMENTS FOR AUGUST 2004

Detailed information regarding the pooled and specific portfolios, related earnings, and data required to be disclosed pursuant to statute is shown in the following report attachments.

GENERAL PORTFOLIO SCHEDULES

- A - Portfolio Profiles
- B - Pooled Surplus Earnings Report
- C - Summary Report of Treasurer's Depository Accounts
- D - Treasurer's Activity and Cash Availability for the Next Six-Month Period
- E - Treasurer's Investment Strategy

ATTACHMENTS

- I. Definitions of Securities  

Detailed descriptions of the major security types invested in by the Treasury.
- II. Compliance Report  

Detail report of transactions which deviate from Treasurer investment policy.
- III. Performance Report  

Daily portfolio investment balances, and monthly averages.
- IV. Earnings on Investments (Accrual Basis) Chart  

Graphic presentation of net earning rates on pool investments.
- V. Net Income for Month  

Accrual basis net income for month, gross revenue less expenditures.

TREASURER AND TAX COLLECTOR  
REPORT OF INVESTMENTS FOR AUGUST 2004

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VI. Non-Trading Portfolio Participant Composition

Percentage breakdown by participant in the Non-Trading Portfolio.

VII. Composition of PSI Portfolio by Type Chart

Graphic presentation of the percentage composition of the pooled portfolio by major security type.

VIII. Investment Transaction Journal

Listing of securities purchased, sold and transferred between portfolios during the month.

IX. Comparison of Investment Cost to Market Value

Summary comparison of investment amortized cost to market value by security type.

X. Treasurer Position Compared to Market Value Report

Inventory listing of portfolio securities showing amortized cost and market value for each investment.

XI. Trustee and Managed Funds

Listing of funds and accounts managed by outside trustees.

XII. Schedule of Floating Rate Securities

Inventory listing of portfolio securities where the stated interest rate changes between the purchase date and the maturity date.

XIII. Schedule of Bond Anticipation Notes

Inventory listing of Bond Anticipation Notes held by Pooled Surplus Investment fund and their current interest rates.

XIV. Inventory Report – Totals Section Security Type Grouping

Summary of weighted-average time to maturity by security type.

TREASURER AND TAX COLLECTOR  
REPORT OF INVESTMENTS FOR AUGUST 2004

ATTACHMENTS

XV. Inventory Report – Totals Section Maturity Range Grouping

Summary of the amortized cost value of securities maturing within selected time frames.

XVI. Composition of PSI Portfolio by Maturity Chart

Graphic presentation of the percentage composition of the pooled portfolio by selected maturity ranges.

XVII. Pooled Money Investment Board Letter – Treasurer State of California

Summary of State Treasurer's Local Agency Investment Fund (LAIF)

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS  
AS OF AUGUST 31, 2004

SCHEDULE A

<u>PORTFOLIO PROFILE</u>	<u>Pooled Surplus Investments</u>	<u>Specific Purpose Investments</u>
Inventory Balance at 08/31/04		
At Cost	\$ 14,728,776,252	\$ 825,862,682
At Market	\$ 14,712,163,331	\$ 825,425,054
Repurchase Agreements	\$ 325,000,000	\$ -
Reverse Repurchase Agreements	\$ -	\$ -
Composition by Security Type:		
Certificates of Deposit	16.16%	0.00%
United States Government and Agency Obligations	59.73%	85.02%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	18.99%	0.00%
Municipal Obligations	0.15%	0.67%
Corporate and Deposit Notes	2.75%	0.00%
Repurchase Agreements	2.21%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.01%	14.31%
1-60 days	37.80%	11.09%
60 days-1 year	36.75%	82.55%
Over 1 year	25.45%	6.36%
Weighted Average Days to Maturity	222	

POOLED SURPLUS EARNINGS REPORT

AUGUST 31, 2004

SCHEDULE B

TREASURER POOLED SURPLUS  
INVESTMENT PORTFOLIO

Investment Balance 08/31/04	\$ 14,728,776,252
Market Value at 08/31/04	\$ 14,712,163,331
Average Daily Balance	\$ 14,089,696,548
Gains and Losses:	
For the Month	\$ 2,870
For the Past 12 Months	\$ (757,990)
Unrealized Gains and Losses on Transfers between Portfolio for the Month	
Earnings for the Month	\$ 19,109,059
Earnings for the Past 12 Months	\$ 214,813,499
Earnings Rate for the Month	1.60%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS  
AS OF AUGUST 31, 2004

SCHEDULE C

<u>Bank Name</u>	<u>Ledger Balance</u>
Bank of America - Concentration	\$ 92,190,893.91
Bank of the West - Concentration	\$ 771,202.29
Citi Bank - Depositing	\$ -
Union - Concentration	\$ 2,139,334.30
Wells Fargo - Concentration	<u>\$ 1,917,537.31</u>
Total Ledger Balance for all Banks	<u><u>\$ 97,018,967.81</u></u>

TREASURER'S ACTIVITY FOR AUGUST 2004  
AND CASH AVAILABILITY  
FOR THE NEXT SIX MONTH PERIOD

SCHEDULE D

Government Code Section 53646 (b) (3), effective on January 1, 1996, requires the Treasurer and Tax Collector to include a statement in the investment report, denoting the ability of the Pooled Surplus Investment Fund to meet its disbursement requirements for the next six months.

The Los Angeles County Pooled Surplus Investment Fund consists of funds in its treasury deposited by various entities required to do so by statute, as well as those entities voluntarily depositing monies in accordance with Government Code Section 53684.

The Treasurer and Tax Collector is required to disburse monies placed in the treasury as directed by the Auditor-Controller, except for the making of legal investments, to the extent funds are transferred to one or more clearing funds in accordance with Government Code Section 29808.

The Treasurer and Tax Collector, in his projection of cash availability to disburse funds as directed by the Auditor-Controller, is relying exclusively on historical Pooled Surplus Investment Fund deposits and disbursements and future cash flow projections provided by the depositing entities. No representation is made as to an individual depositor's ability to meet their anticipated expenditures with anticipated revenues.

Summary of Activity for August 2004

Total Deposits	\$ 3,204,897,018.32
Total Disbursements	\$ 3,032,073,441.85

Discretionary Funds Liquidity Withdrawal Ratio	
As of August 31, 2004	1.53

Six Month Cash Availability Projection:

<u>Month</u>	<u>Investment Maturities</u>	<u>Deposits</u>	<u>Disbursements</u>	<u>Cumulative Available Cash</u>
September	\$4,612,256,000.00	\$3,028,000,000.00	\$3,543,600,000.00	\$4,096,656,000.00
October	\$ 956,777,000.00	\$3,451,400,000.00	\$3,287,300,000.00	\$5,217,533,000.00
November	\$1,593,209,000.00	\$3,308,300,000.00	\$3,139,400,000.00	\$6,979,642,000.00
December	\$ 851,280,000.00	\$6,593,200,000.00	\$4,209,800,000.00	\$10,214,322,000.00
January	\$ 775,000,000.00	\$3,115,900,000.00	\$3,661,700,000.00	\$10,443,522,000.00
February	\$ 175,000,000.00	\$3,284,800,000.00	\$3,347,700,000.00	\$10,555,622,000.00



## TREASURER'S INVESTMENT STRATEGY

### SCHEDULE E

Two portfolios are maintained by the Los Angeles County Treasurer. The Specific Purpose Investment Portfolio is used to account for specific investments requested by various entities to provide for specific needs not available if monies are placed in a pool. The individual investment strategies are targeted for the needs of the requesting entity.

The Pooled Surplus Investment (PSI) Portfolio is used to account for all pooled investments. The PSI strategy is to maintain principal and to provide sufficient cash to meet expenditure needs. The cash flow needs of our pool members are monitored daily to ensure that sufficient liquidity is maintained to meet the needs of participants. A review of the PSI Portfolio's cash flow projections at the preparation date of this report indicates that longer average days to maturity may be prudent. As yields increase in the two to three year maturity range, the average days to maturity will be prudently increased not to exceed 365 days.

Expected cash flow projections for the next twelve months continue to indicate that sufficient cash is available for participants' estimated needs. We will continue our basic investment philosophy to buy and hold to a designated maturity, high quality fixed income investments.

TREASURER AND TAX COLLECTOR  
REPORT OF INVESTMENTS FOR AUGUST 2004  
DEFINITIONS OF SECURITIES

AGENCIES – Securities (debentures and notes) issued by Federal agencies, such as Federal Home Loan Banks (FHLB), and Federal Farm Credit Banks (FFCB). Agency Securities are issued on both a discount and coupon basis and have a variety of maturity periods. A few are backed by the full faith and credit of the United States Government, some are guaranteed by the Treasury or supported by the issuing agency's right to borrow from the Treasury, and some lack any formal governmental backing. Government National Mortgage Association (GNMA) and Federal Home Loan Mortgage Corporation (FHLMC) securities are mortgage-backed.

ASSET BACKED SECURITIES – Corporate notes secured by an identifiable pool of assets such as loans, leases, and installment contracts or trade receivables. The interest rate is fixed and paid either on a monthly or semi-annual basis. In some cases portions of the principal is also paid monthly.

BANKERS ACCEPTANCES – Negotiable time drafts drawn on foreign or domestic banks to finance the export, import, shipment, and storage of goods. The drafts are sold at a discount and redeemed by the accepting bank at maturity for full face value. Maturities range from one to 270 days.

COLLATERALIZED CERTIFICATES OF DEPOSIT – Non-negotiable instruments evidencing a time deposit made with a bank at a fixed rate of interest for a fixed period, secured by collateral such as United States Government securities or mortgages.

COMMERCIAL PAPER – Promissory notes with a maturity of one to 180 days issued in the open market by various economic entities to finance certain short-term credit needs. Notes are on a discount or interest-bearing basis.

CORPORATE NOTES – Unsecured, registered debt securities issued by corporations operating within the United States at fixed or variable rates of interest for a fixed period. Interest for floating rate corporate notes is payable periodically at a rate which is adjusted monthly according to a predetermined formula. Fixed rate corporate notes pay interest semi-annually.

GOVERNMENTS – Negotiable United States Treasury securities such as Treasury bills, notes and bonds. Treasury bills are issued on a discount basis in 3-month, 5-month, and 52-week maturities. Treasury notes and bonds are coupon issues, with one to ten year and ten to thirty year maturities, respectively. Treasury securities are guaranteed as to principal and interest by the United States Government.

INTEREST RATE SWAP AGREEMENT – Contractual agreement in which two parties agree to exchange interest payment streams for a specific term. There is no exchange of principal, but a “notional amount” is established to serve as the basis for calculating the interest payment.

MUNICIPALS – Debt securities issued by state and local governments and their agencies, usually in the form of bonds, notes and certificates of participation. These securities may be short or long-term, and normally coupon issues secured in some manner by the borrower.

NEGOTIABLE CERTIFICATES OF DEPOSIT – Negotiable instruments evidencing a time deposit made with a commercial bank or thrift institution at a fixed rate of interest for a fixed period. Term certificates of deposits (CDs) are issued with a maturity in excess on one year, and normally pay interest semi-annually. Eurodollar CDs are dollar-denominated CDs issued by foreign (mainly London) branches of major American and foreign commercial banks. Yankee CDs are dollar-denominated CDs issued by foreign commercial banks domiciled in the United States.

PROMISSORY NOTE - An unsecured promise to pay between two entities. Notes are on a discount or interest bearing basis.

REVERSE REPURCHASE AGREEMENTS – A reverse repurchase agreement consists of two simultaneous transactions. One is the sale of securities by the County to a bank or dealer. The other is the commitment by the County to repurchase the securities at the same price at a mutually agreed upon date. The County invests the cash proceeds of the “sale” in other securities. The term of the reverse repurchase agreements may not exceed one year. The securities “sold” are typically treasury issues.

REPURCHASE AGREEMENTS – A repurchase agreement consists of two simultaneous transactions. One is the purchase of securities by the County from a bank or dealer. The other is the commitment by the County to sell the securities back at an agreed upon date and price. The term of the repurchase agreements may not exceed one year. The securities “purchased” are typically treasury issues.

TREASURER AND TAX COLLECTOR  
REPORT OF INVESTMENT TRANSACTIONS FOR AUGUST 2004  
COMPLIANCE REPORT

Portfolio Securities Not in Accordance with Treasurer Policy  
For the Month of August 2004

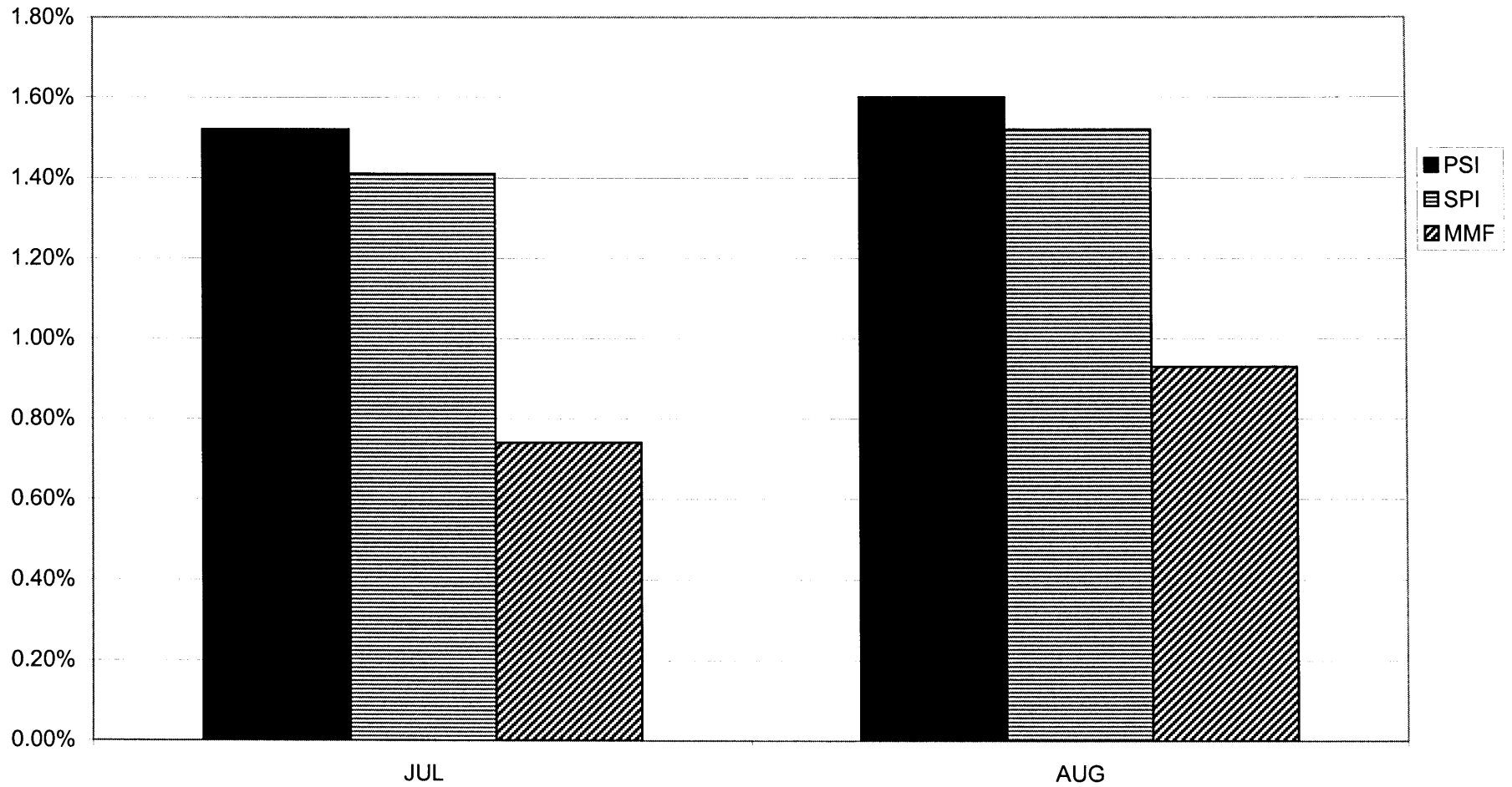
Permitted Investments on Repurchase Agreements:

<u>Issuer</u>	<u>Investment Collateral</u>	<u>Collateral Limit</u>	<u>No. of Days</u>
Bank of America	101.99%	102%	4
Merrill Lynch & Co	101.99%	102%	1
	101.98%	102%	1
	101.97%	102%	3

Collateral limit for investments on Repurchase Agreements is 102%. Bank of America had 101.99% for 4 days, as one settlement spanned a weekend. Merrill Lynch & Co. had 101.99% and 109.98% for 1 day each; and 101.97% for 3 days, as settlement was on a weekend. Due to the timing of the purchase of Repurchase Agreements, collateral requirements may be met at purchase but fall below the required 102% limit when closing prices are applied.

Disbursements made in the settlement of the Flying Triangle and Abalone Cove landslide litigations are authorized under Government Code Section 53501.

**LOS ANGELES COUNTY TREASURER  
EARNINGS RATE ON INVESTMENTS  
FISCAL YEAR 2004-05  
ATTACHMENT IV**



Source: Money Fund Report as of August 31, 2004.

LOS ANGELES COUNTY TREASURER  
NET INCOME FOR THE MONTH-ENDED 08/31/04 (ACCRUAL BASIS)  
ATTACHMENT V

	(PSI) TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	\$18,737,743	\$1,533,693
Gains (Losses) on Sales of Non-Trading Securities.	2,870	(63)
Gains (Losses) on Sales of Trading Securities.	0	0
Amortization/Accretion	368,446	(343,122)
Prior Accrual Adjustment	0	0
Total Revenues	<u>\$19,109,059</u>	<u>\$1,190,508</u>
Expenses:		
Interest Expense	0	0
*Investment Management Fee	0	15,000
	<u>\$0</u>	<u>\$15,000</u>
NET INCOME	<u>\$19,109,059</u>	<u>\$1,175,508</u>

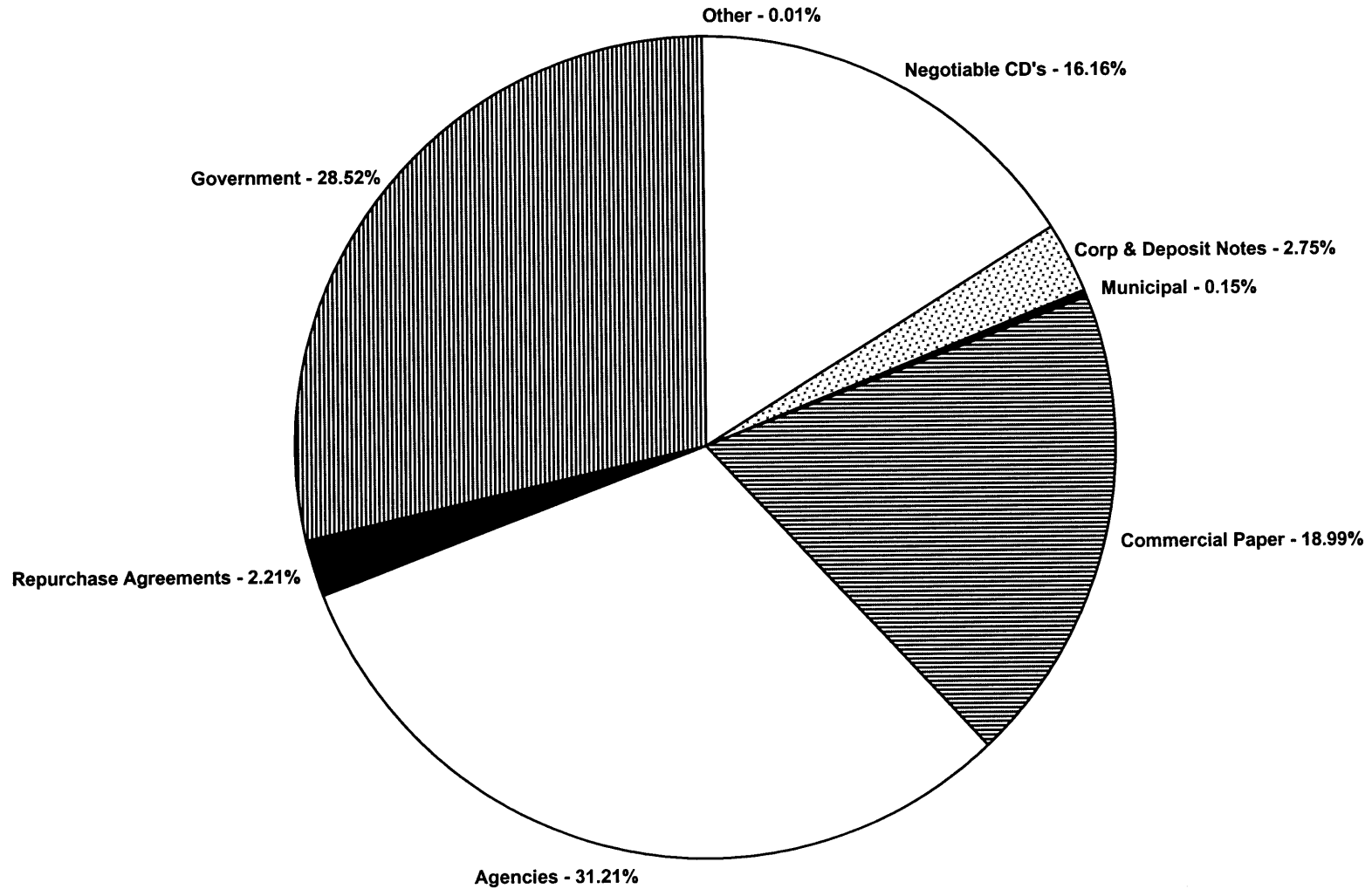
\*Estimated and later adjusted.

Los Angeles County Treasurer  
Non-Trading Composition  
As of August 31, 2004  
Attachment VI

NON-TRADING PORTFOLIO PARTICIPATION COMPOSITION

<u>Entity</u>	<u>Non-Discretionary</u>	<u>Discretionary</u>
Consolidated School Districts	56.07%	
Los Angeles County and Related Entities	36.20%	
Consolidated Sanitation Districts		3.21%
Metropolitan Transportation Authority		1.52%
Miscellaneous Agencies Pooled Investments		1.65%
South Coast Air Quality Management District		1.34%
Miscellaneous		<u>0.01%</u>
Total	<u>92.27%</u>	<u>7.73%</u>

**LOS ANGELES COUNTY TREASURER  
COMPOSITION OF PSI PORTFOLIO BY SECURITY TYPE  
AS OF AUGUST 2004  
ATTACHMENT VII**





LOS ANGELES COUNTY TREASURER  
 PERFORMANCE REPORT  
 PORTFOLIO COST  
 THROUGH 08/31/04  
 ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS	SPECIAL PURPOSE INVESTMENTS
	TOTAL COST	TOTAL COST
1	14,461,318,941.97	859,904,250.43
2	14,441,914,203.56	912,960,776.06
3	14,480,796,025.93	921,236,894.81
4	14,417,568,025.93	921,236,894.81
5	14,313,594,736.69	940,636,074.02
6	14,255,190,102.54	940,636,074.02
7	14,255,190,102.54	940,636,074.02
8	14,255,190,102.54	940,636,074.02
9	14,181,283,903.10	940,635,226.57
10	14,206,526,028.10	940,635,226.57
11	14,154,060,291.11	940,635,226.57
12	14,153,975,013.16	941,131,016.58
13	13,969,880,579.90	941,131,016.58
14	13,969,880,579.90	941,131,016.58
15	13,969,880,579.90	941,131,016.58
16	13,860,996,632.78	941,131,016.58
17	13,888,156,474.82	941,131,016.58
18	13,913,281,714.57	941,131,016.58
19	13,887,862,130.94	941,131,016.58
20	13,571,912,453.12	913,619,867.86
21	13,571,912,453.12	913,619,867.86
22	13,571,912,453.12	913,619,867.86
23	13,466,442,177.01	913,619,867.86
24	13,429,952,016.07	913,619,867.86
25	13,409,860,979.77	913,619,867.86
26	13,422,897,793.73	913,619,867.86
27	14,673,149,845.95	913,619,867.86
28	14,673,149,845.95	913,619,867.86
29	14,673,149,845.95	913,619,867.86
30	14,550,930,701.27	913,619,867.86
31	14,728,776,252.18	825,862,681.87
AVG	<u>14,089,696,547.97</u>	<u>922,726,392.03</u>

Los Angeles County Treasurer  
 Investment Transactions Journal  
 Purchase Detail Report  
 Group: Pooled Surplus Investments  
 For the Period August 1, 2004 to August 31, 2004  
 Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	BAN	08/24/04	62261	LACCAL BANS	2.29000	06/30/07	5,000,000.00	5,000,000.00	0.00	SPNB	LAC
	<b>BAN Total</b>						5,000,000.00	5,000,000.00	0.00		
NTRD	BNOT	08/27/04	62282	BK OF AMERICA NA BK NOTE	1.70000	11/29/04	50,000,000.00	50,000,000.00	0.00	BNY	BA
	<b>BNOT Total</b>						50,000,000.00	50,000,000.00	0.00		
NTRD	CNFL	08/09/04	62118	CITIGROUP INC FRN	1.83000	09/01/05	50,000,000.00	50,039,450.00	129,375.00	BNY	CITGM
	<b>CNFL Total</b>						50,000,000.00	50,039,450.00	129,375.00		
NTRD	COP1	08/03/04	62089	LACCAL MARINA DEL REY SER C	4.97500	08/01/07	8,139.16	8,139.16	0.00	TTC	LAC
NTRD	COP1	08/06/04	62117	LACCAL MARINA DEL REY SER C	4.97500	08/01/07	1,016.85	1,016.85	0.00	TTC	LAC
NTRD	COP1	08/11/04	62153	LACCAL MARINA DEL REY SER C	4.97500	08/01/07	1,013.01	1,013.01	0.00	TTC	LAC
NTRD	COP1	08/12/04	62164	LACCAL MARINA DEL REY SER C	4.97500	08/01/07	791.50	791.50	0.00	TTC	LAC
NTRD	COP1	08/18/04	62214	LACCAL MARINA DEL REY SER C	4.97500	08/01/07	1,474.32	1,474.32	0.00	TTC	LAC
NTRD	COP1	08/20/04	62234	LACCAL MARINA DEL REY SER C	4.97500	08/01/07	879.90	879.90	0.00	TTC	LAC
NTRD	COP1	08/26/04	62277	LACCAL MARINA DEL REY SER C	4.97500	08/01/07	572.99	572.99	0.00	TTC	LAC
NTRD	COP1	08/27/04	62293	LACCAL MARINA DEL REY SER C	4.97500	08/01/07	106.63	106.63	0.00	TTC	LAC
NTRD	COP1	08/30/04	62337	LACCAL MARINA DEL REY SER C	4.97500	08/01/07	583.73	583.73	0.00	TTC	LAC
NTRD	COP1	08/31/04	62358	LACCAL MARINA DEL REY SER C	4.97500	08/01/07	138.44	138.44	0.00	TTC	LAC
	<b>COP1 Total</b>						14,716.53	14,716.53	0.00		
NTRD	CPD	08/05/04	62103	FALCON ASSET SEC CORP CP	1.50000	09/09/04	8,212,000.00	8,200,024.17	0.00	BNY	MLCO
NTRD	CPD	08/06/04	62106	PROCTER & GAMBLE CO CP	1.30000	08/09/04	25,000,000.00	24,997,291.67	0.00	BNY	GS
NTRD	CPD	08/06/04	62114	CITIGROUP GLOBAL MKT HLDGS CP	1.32000	08/09/04	50,000,000.00	49,994,500.00	0.00	BNY	CITGM
NTRD	CPD	08/06/04	62115	CITIGROUP GLOBAL MKT HLDGS CP	1.32000	08/09/04	21,196,000.00	21,193,668.44	0.00	BNY	CITGM
NTRD	CPD	08/11/04	62149	CXC LLC CP	1.50000	08/25/04	15,000,000.00	14,991,250.00	0.00	BNY	MLCO
NTRD	CPD	08/12/04	62159	BEAR STEARNS COS INC CP	1.51000	08/20/04	50,000,000.00	49,983,222.22	0.00	BNY	BEAR
NTRD	CPD	08/17/04	62189	VARIABLE FUNDING CAP CORP CP	1.53000	09/13/04	50,000,000.00	49,942,625.00	0.00	BNY	MS
NTRD	CPD	08/18/04	62210	PFIZER INC CP	1.53000	10/06/04	25,027,000.00	24,974,881.27	0.00	BNY	CITGM
NTRD	CPD	08/19/04	62220	CAFCO LLC CP	1.59000	10/20/04	46,000,000.00	45,874,036.67	0.00	BNY	CITGM
NTRD	CPD	08/24/04	62243	VARIABLE FUNDING CAP CORP CP	1.54000	09/23/04	50,000,000.00	49,935,833.33	0.00	BNY	MS
NTRD	CPD	08/24/04	62244	CITIGROUP GLOBAL MKT HLDGS CP	1.52000	09/08/04	33,000,000.00	32,979,100.00	0.00	BNY	CITGM
NTRD	CPD	08/25/04	62251	MORGAN STANLEY CP	1.52000	09/08/04	50,000,000.00	49,970,444.44	0.00	BNY	MS
NTRD	CPD	08/25/04	62252	MORGAN STANLEY CP	1.52000	09/10/04	50,000,000.00	49,966,222.22	0.00	BNY	MS
NTRD	CPD	08/25/04	62253	JUPITER SECURITIZATION CORP CP	1.54000	09/24/04	50,000,000.00	49,935,833.33	0.00	BNY	JPM
NTRD	CPD	08/25/04	62256	FALCON ASSET SEC CORP CP	1.54000	09/27/04	25,000,000.00	24,964,708.33	0.00	BNY	MLCO
NTRD	CPD	08/25/04	62257	CITIGROUP GLOBAL MKT HLDGS CP	1.49000	08/26/04	50,000,000.00	49,997,930.56	0.00	BNY	CITGM
NTRD	CPD	08/25/04	62258	CITIGROUP GLOBAL MKT HLDGS CP	1.49000	08/26/04	7,000,000.00	6,999,710.28	0.00	BNY	CITGM
NTRD	CPD	08/26/04	62266	MORGAN STANLEY CP	1.52000	09/03/04	50,000,000.00	49,983,111.11	0.00	BNY	MS
NTRD	CPD	08/26/04	62267	MORGAN STANLEY CP	1.52000	09/10/04	50,000,000.00	49,968,333.33	0.00	BNY	MS

Los Angeles County Treasurer  
 Investment Transactions Journal  
 Purchase Detail Report  
 Group: Pooled Surplus Investments  
 For the Period August 1, 2004 to August 31, 2004  
 Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPD	08/26/04	62269	JUPITER SECURITIZATION CORP CP	1.57000	09/30/04	22,991,000.00	22,955,906.79	0.00	BNY	JPM
NTRD	CPD	08/26/04	62270	CRC FUNDING LLC CP	1.60000	10/14/04	50,000,000.00	49,891,111.11	0.00	BNY	MLCO
NTRD	CPD	08/27/04	62279	BEAR STEARNS COS INC CP	1.50000	09/10/04	50,000,000.00	49,970,833.33	0.00	BNY	BEAR
NTRD	CPD	08/27/04	62280	BEAR STEARNS COS INC CP	1.53000	09/22/04	50,000,000.00	49,944,750.00	0.00	BNY	BEAR
NTRD	CPD	08/27/04	62283	MERRILL LYNCH & CO CP	1.50000	09/08/04	50,000,000.00	49,975,000.00	0.00	BNY	MLCO
NTRD	CPD	08/27/04	62290	JUPITER SECURITIZATION CORP CP	1.57000	09/27/04	50,000,000.00	49,932,402.78	0.00	BNY	JPM
NTRD	CPD	08/27/04	62291	JUPITER SECURITIZATION CORP CP	1.57000	09/27/04	50,000,000.00	49,932,402.78	0.00	BNY	JPM
NTRD	CPD	08/27/04	62292	FALCON ASSET SEC CORP CP	1.57000	09/28/04	40,000,000.00	39,944,177.78	0.00	BNY	MLCO
NTRD	CPD	08/27/04	62294	MERRILL LYNCH & CO CP	1.50000	09/10/04	33,000,000.00	32,980,750.00	0.00	BNY	MLCO
NTRD	CPD	08/27/04	62298	MERRILL LYNCH & CO CP	1.50000	09/07/04	29,902,000.00	29,888,294.92	0.00	BNY	MLCO
NTRD	CPD	08/30/04	62318	COCA COLA CO CP	1.49000	09/14/04	17,300,000.00	17,289,259.58	0.00	BNY	MLCO
NTRD	CPD	08/30/04	62319	CITIGROUP GLOBAL MKT HLDGS CP	1.56000	09/24/04	50,000,000.00	49,945,833.33	0.00	BNY	CITGM
NTRD	CPD	08/30/04	62320	MERRILL LYNCH & CO CP	1.50000	09/10/04	50,000,000.00	49,977,083.33	0.00	BNY	MLCO
NTRD	CPD	08/30/04	62321	MERRILL LYNCH & CO CP	1.50000	09/10/04	37,000,000.00	36,983,041.67	0.00	BNY	MLCO
NTRD	CPD	08/30/04	62322	BEAR STEARNS COS INC CP	1.50000	09/16/04	50,000,000.00	49,964,583.33	0.00	BNY	BEAR
NTRD	CPD	08/30/04	62323	CHEVRON TEXACO FDG CORP CP	1.50000	09/07/04	50,000,000.00	49,983,333.33	0.00	BNY	CHVRTEX
NTRD	CPD	08/30/04	62324	CHEVRON TEXACO FDG CORP CP	1.50000	09/07/04	25,000,000.00	24,991,666.67	0.00	BNY	CHVRTEX
NTRD	CPD	08/30/04	62329	CRC FUNDING LLC CP	1.64000	10/22/04	34,000,000.00	33,917,908.89	0.00	BNY	CITGM
NTRD	CPD	08/31/04	62348	SHEFFIELD RECEIVABLES CORP CP	1.56000	09/15/04	15,115,000.00	15,105,175.25	0.00	BNY	CITGM
NTRD	CPD	08/31/04	62349	PREF RECEIVABLES FDG CORP CP	1.55000	09/24/04	50,000,000.00	49,948,333.33	0.00	BNY	MLCO
NTRD	CPD	08/31/04	62352	CITIGROUP GLOBAL MKT HLDGS CP	1.53000	09/07/04	50,000,000.00	49,985,125.00	0.00	BNY	CITGM
NTRD	CPD	08/31/04	62353	CITIGROUP GLOBAL MKT HLDGS CP	1.53000	09/07/04	17,000,000.00	16,994,942.50	0.00	BNY	CITGM
<b>CPD Total</b>							<b>1,576,743,000.00</b>	<b>1,575,354,642.07</b>	<b>0.00</b>		
NTRD	CPI	08/02/04	62073	GE CAPITAL CORP CP	1.32000	08/03/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	08/02/04	62074	GE CAPITAL CORP CP	1.32000	08/03/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	08/02/04	62075	GE CAPITAL CORP CP	1.32000	08/03/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	08/02/04	62076	GE CAPITAL CORP CP	1.32000	08/03/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	08/02/04	62077	GE CAPITAL CORP CP	1.32000	08/03/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	08/02/04	62078	GE CAPITAL CORP CP	1.32000	08/03/04	3,017,000.00	3,017,000.00	0.00	BNY	GECC
NTRD	CPI	08/03/04	62080	GE CAPITAL CORP CP	1.27000	08/04/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	08/03/04	62081	GE CAPITAL CORP CP	1.27000	08/04/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	08/03/04	62082	GE CAPITAL CORP CP	1.27000	08/04/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	08/03/04	62083	GE CAPITAL CORP CP	1.27000	08/04/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	08/03/04	62084	GE CAPITAL CORP CP	1.27000	08/04/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	08/03/04	62085	AIG FUNDING INC CP	1.25000	08/04/04	10,300,000.00	10,300,000.00	0.00	BNY	AIGFDG
NTRD	CPI	08/03/04	62086	AMERICAN GEN FINANCE CORP CP	1.25000	08/04/04	39,700,000.00	39,700,000.00	0.00	BNY	AIGFDG
NTRD	CPI	08/03/04	62087	GE CAPITAL SERVICES INC CP	1.25000	08/04/04	42,000,000.00	42,000,000.00	0.00	BNY	GECC
NTRD	CPI	08/03/04	62088	GE CAPITAL CORP CP	1.27000	08/04/04	28,810,000.00	28,810,000.00	0.00	BNY	GECC
NTRD	CPI	08/04/04	62090	GE CAPITAL CORP CP	1.25000	08/05/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC

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NTRD	CPI	08/04/04	62091	GE CAPITAL CORP CP	1.25000	08/05/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	08/04/04	62092	GE CAPITAL CORP CP	1.25000	08/05/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	08/04/04	62093	AIG FUNDING INC CP	1.24000	08/05/04	40,000,000.00	40,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	08/04/04	62094	AMERICAN GEN FINANCE CORP CP	1.24000	08/05/04	10,000,000.00	10,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	08/04/04	62096	GE CAPITAL CORP CP	1.25000	08/05/04	19,582,000.00	19,582,000.00	0.00	BNY	GECC
NTRD	CPI	08/06/04	62116	GE CAPITAL CORP CP	1.25000	08/09/04	5,400,000.00	5,400,000.00	0.00	BNY	GECC
NTRD	CPI	08/09/04	62119	GE CAPITAL CORP CP	1.35000	08/10/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	08/09/04	62120	GE CAPITAL CORP CP	1.35000	08/10/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	08/09/04	62121	GE CAPITAL CORP CP	1.35000	08/10/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	08/09/04	62122	GE CAPITAL CORP CP	1.35000	08/10/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	08/09/04	62123	GE CAPITAL CORP CP	1.35000	08/10/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	08/09/04	62124	AMERICAN GEN FINANCE CORP CP	1.33000	08/10/04	24,650,000.00	24,650,000.00	0.00	BNY	AIGFDG
NTRD	CPI	08/09/04	62125	AIG FUNDING INC CP	1.33000	08/10/04	25,350,000.00	25,350,000.00	0.00	BNY	AIGFDG
NTRD	CPI	08/09/04	62126	GE CAPITAL CORP CP	1.35000	08/10/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	08/09/04	62127	GE CAPITAL CORP CP	1.35000	08/10/04	18,828,000.00	18,828,000.00	0.00	BNY	GECC
NTRD	CPI	08/10/04	62129	GE CAPITAL CORP CP	1.46000	08/11/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	08/10/04	62130	GE CAPITAL CORP CP	1.46000	08/11/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	08/10/04	62131	GE CAPITAL CORP CP	1.46000	08/11/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	08/10/04	62132	GE CAPITAL CORP CP	1.46000	08/11/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	08/10/04	62133	GE CAPITAL CORP CP	1.46000	08/11/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	08/10/04	62134	AIG FUNDING INC CP	1.44000	08/11/04	30,860,000.00	30,860,000.00	0.00	BNY	AIGFDG
NTRD	CPI	08/10/04	62135	AMERICAN GEN FINANCE CORP CP	1.44000	08/11/04	11,140,000.00	11,140,000.00	0.00	BNY	AIGFDG
NTRD	CPI	08/10/04	62136	GE CAPITAL CORP CP	1.46000	08/11/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	08/10/04	62137	GE CAPITAL CORP CP	1.46000	08/11/04	25,659,000.00	25,659,000.00	0.00	BNY	GECC
NTRD	CPI	08/10/04	62138	AMEX CREDIT CORP CP	1.50000	09/09/04	2,379,000.00	2,379,000.00	0.00	BNY	AMEX
NTRD	CPI	08/11/04	62142	GE CAPITAL CORP CP	1.48000	08/12/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	08/11/04	62143	GE CAPITAL CORP CP	1.48000	08/12/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	08/11/04	62144	GE CAPITAL CORP CP	1.48000	08/12/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	08/11/04	62145	GE CAPITAL CORP CP	1.48000	08/12/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	08/11/04	62146	GE CAPITAL CORP CP	1.48000	08/12/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	08/11/04	62147	TOYOTA MOTOR CREDIT CORP CP	1.63000	11/09/04	50,000,000.00	50,000,000.00	0.00	BNY	TFS
NTRD	CPI	08/11/04	62150	AMERICAN GEN FINANCE CORP CP	1.45000	08/12/04	21,400,000.00	21,400,000.00	0.00	BNY	AIGFDG
NTRD	CPI	08/11/04	62151	AIG FUNDING INC CP	1.45000	08/12/04	28,600,000.00	28,600,000.00	0.00	BNY	AIGFDG
NTRD	CPI	08/11/04	62152	GE CAPITAL CORP CP	1.48000	08/12/04	24,201,000.00	24,201,000.00	0.00	BNY	GECC
NTRD	CPI	08/12/04	62154	GE CAPITAL CORP CP	1.48000	08/13/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	08/12/04	62155	GE CAPITAL CORP CP	1.48000	08/13/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	08/12/04	62156	GE CAPITAL CORP CP	1.48000	08/13/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	08/12/04	62157	GE CAPITAL CORP CP	1.48000	08/13/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	08/12/04	62158	GE CAPITAL CORP CP	1.48000	08/13/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	08/12/04	62160	AIG FUNDING INC CP	1.48000	08/13/04	5,675,000.00	5,675,000.00	0.00	BNY	AIGFDG

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NTRD	CPI	08/12/04	62161	AMERICAN GEN FINANCE CORP CP	1.48000	08/13/04	44,325,000.00	44,325,000.00	0.00	BNY	AIGFDG
NTRD	CPI	08/12/04	62163	GE CAPITAL CORP CP	1.48000	08/13/04	30,112,000.00	30,112,000.00	0.00	BNY	GECC
NTRD	CPI	08/13/04	62166	GE CAPITAL CORP CP	1.48000	08/16/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	08/13/04	62167	GE CAPITAL CORP CP	1.48000	08/16/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	08/13/04	62168	GE CAPITAL CORP CP	1.48000	08/16/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	08/13/04	62169	GE CAPITAL CORP CP	1.48000	08/16/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	08/13/04	62170	GE CAPITAL CORP CP	1.48000	08/16/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	08/13/04	62172	AMERICAN GEN FINANCE CORP CP	1.47000	08/16/04	50,000,000.00	50,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	08/13/04	62173	AMERICAN GEN FINANCE CORP CP	1.47000	08/16/04	2,000,000.00	2,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	08/13/04	62174	GE CAPITAL CORP CP	1.48000	08/16/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	08/13/04	62175	GE CAPITAL CORP CP	1.48000	08/16/04	38,065,000.00	38,065,000.00	0.00	BNY	GECC
NTRD	CPI	08/16/04	62176	GE CAPITAL CORP CP	1.57000	08/17/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	08/16/04	62177	GE CAPITAL CORP CP	1.57000	08/17/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	08/16/04	62179	AIG FUNDING INC CP	1.54000	08/17/04	38,000,000.00	38,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	08/16/04	62187	GE CAPITAL CORP CP	1.57000	08/17/04	16,138,000.00	16,138,000.00	0.00	BNY	GECC
NTRD	CPI	08/17/04	62191	HOUSEHOLD FINANCE CORP CP	1.53000	09/16/04	50,000,000.00	50,000,000.00	0.00	BNY	HFC
NTRD	CPI	08/17/04	62198	AMERICAN GEN FINANCE CORP CP	1.44000	08/18/04	29,520,000.00	29,520,000.00	0.00	BNY	AIGFDG
NTRD	CPI	08/18/04	62202	GE CAPITAL CORP CP	1.41000	08/19/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	08/18/04	62203	GE CAPITAL CORP CP	1.41000	08/19/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	08/18/04	62204	GE CAPITAL CORP CP	1.41000	08/19/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	08/18/04	62205	GE CAPITAL CORP CP	1.41000	08/19/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	08/18/04	62206	GE CAPITAL CORP CP	1.41000	08/19/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	08/18/04	62207	GE CAPITAL CORP CP	1.41000	08/19/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	08/18/04	62208	HOUSEHOLD FINANCE CORP CP	1.53000	09/17/04	50,000,000.00	50,000,000.00	0.00	BNY	HFC
NTRD	CPI	08/18/04	62209	TOYOTA MOTOR CREDIT CORP CP	1.59000	10/18/04	25,000,000.00	25,000,000.00	0.00	BNY	TFS
NTRD	CPI	08/18/04	62211	AMEX CREDIT CORP CP	1.50000	09/20/04	20,000,000.00	20,000,000.00	0.00	BNY	AMEX
NTRD	CPI	08/18/04	62213	GE CAPITAL CORP CP	1.41000	08/19/04	16,579,000.00	16,579,000.00	0.00	BNY	GECC
NTRD	CPI	08/19/04	62221	AIG FUNDING INC CP	1.50000	09/20/04	12,500,000.00	12,500,000.00	0.00	BNY	AIGFDG
NTRD	CPI	08/19/04	62222	GE CAPITAL CORP CP	1.46000	08/20/04	25,424,000.00	25,424,000.00	0.00	BNY	GECC
NTRD	CPI	08/20/04	62230	AMERICAN GEN FINANCE CORP CP	1.45000	08/23/04	37,825,000.00	37,825,000.00	0.00	BNY	AIGFDG
NTRD	CPI	08/23/04	62237	GE CAPITAL CORP CP	1.50000	08/24/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	08/23/04	62238	GE CAPITAL CORP CP	1.50000	08/24/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	08/23/04	62239	AMERICAN GEN FINANCE CORP CP	1.51000	09/17/04	31,010,000.00	31,010,000.00	0.00	BNY	AIGFDG
NTRD	CPI	08/23/04	62240	AIG FUNDING INC CP	1.45000	08/24/04	36,000,000.00	36,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	08/23/04	62241	GE CAPITAL CORP CP	1.50000	08/24/04	19,262,000.00	19,262,000.00	0.00	BNY	GECC
NTRD	CPI	08/24/04	62242	GE CAPITAL CORP CP	1.49000	08/25/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	08/24/04	62245	AIG FUNDING INC CP	1.46000	08/25/04	50,000,000.00	50,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	08/24/04	62246	AIG FUNDING INC CP	1.46000	08/25/04	14,000,000.00	14,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	08/24/04	62249	GE CAPITAL CORP CP	1.49000	08/25/04	19,339,000.00	19,339,000.00	0.00	BNY	GECC
NTRD	CPI	08/25/04	62254	HOUSEHOLD FINANCE CORP CP	1.63000	10/19/04	50,000,000.00	50,000,000.00	0.00	BNY	HFC

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NTRD	CPI	08/25/04	62259	AIG FUNDING INC CP	1.48000	08/26/04	16,265,000.00	16,265,000.00	0.00	BNY	AIGFDG
NTRD	CPI	08/25/04	62260	AMERICAN GEN FINANCE CORP CP	1.52000	09/20/04	33,735,000.00	33,735,000.00	0.00	BNY	AIGFDG
NTRD	CPI	08/25/04	62262	GE CAPITAL CORP CP	1.49000	08/26/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	08/25/04	62263	GE CAPITAL CORP CP	1.49000	08/26/04	13,628,000.00	13,628,000.00	0.00	BNY	GECC
NTRD	CPI	08/26/04	62272	AIG FUNDING INC CP	1.51000	09/21/04	50,000,000.00	50,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	08/26/04	62273	AIG FUNDING INC CP	1.51000	09/21/04	5,000,000.00	5,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	08/26/04	62274	TOYOTA MOTOR CREDIT CORP CP	1.53000	09/24/04	23,098,000.00	23,098,000.00	0.00	BNY	TFS
NTRD	CPI	08/26/04	62275	GE CAPITAL CORP CP	1.50000	08/27/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	08/26/04	62276	GE CAPITAL CORP CP	1.50000	08/27/04	10,000,000.00	10,000,000.00	0.00	BNY	GECC
NTRD	CPI	08/27/04	62281	TOYOTA MOTOR CREDIT CORP CP	1.71000	11/29/04	50,000,000.00	50,000,000.00	0.00	BNY	TFS
NTRD	CPI	08/27/04	62284	GE CAPITAL CORP CP	1.49000	08/30/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	08/27/04	62285	GE CAPITAL CORP CP	1.49000	08/30/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	08/27/04	62286	GE CAPITAL CORP CP	1.49000	08/30/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	08/27/04	62287	GE CAPITAL CORP CP	1.49000	08/30/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	08/27/04	62288	GE CAPITAL CORP CP	1.49000	08/30/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	08/27/04	62289	GE CAPITAL CORP CP	1.49000	08/30/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	08/27/04	62295	AIG FUNDING INC CP	1.51000	09/23/04	23,900,000.00	23,900,000.00	0.00	BNY	AIGFDG
NTRD	CPI	08/27/04	62296	AMERICAN GEN FINANCE CORP CP	1.52000	09/23/04	26,100,000.00	26,100,000.00	0.00	BNY	AIGFDG
NTRD	CPI	08/27/04	62297	GE CAPITAL CORP CP	1.49000	08/30/04	25,000,000.00	25,000,000.00	0.00	BNY	GECC
NTRD	CPI	08/30/04	62317	TOYOTA MOTOR CREDIT CORP CP	1.53000	09/21/04	50,000,000.00	50,000,000.00	0.00	BNY	TFS
NTRD	CPI	08/30/04	62325	GE CAPITAL CORP CP	1.50000	08/31/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	08/30/04	62326	GE CAPITAL CORP CP	1.50000	08/31/04	22,714,000.00	22,714,000.00	0.00	BNY	GECC
NTRD	CPI	08/30/04	62327	AIG FUNDING INC CP	1.50000	08/31/04	18,000,000.00	18,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	08/30/04	62328	AMERICAN GEN FINANCE CORP CP	1.50000	08/31/04	34,000,000.00	34,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	08/31/04	62342	GE CAPITAL CORP CP	1.58000	09/01/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	08/31/04	62343	GE CAPITAL CORP CP	1.58000	09/01/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	08/31/04	62344	GE CAPITAL CORP CP	1.58000	09/01/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	08/31/04	62345	GE CAPITAL CORP CP	1.58000	09/01/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	08/31/04	62346	GE CAPITAL CORP CP	1.58000	09/01/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	08/31/04	62347	GE CAPITAL CORP CP	1.58000	09/01/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	08/31/04	62350	CHEVRON TEXACO FDG CORP CP	1.50000	09/10/04	50,000,000.00	50,000,000.00	0.00	BNY	CHVRTEX
NTRD	CPI	08/31/04	62351	CHEVRON TEXACO FDG CORP CP	1.50000	09/16/04	50,000,000.00	50,000,000.00	0.00	BNY	CHVRTEX
NTRD	CPI	08/31/04	62354	GE CAPITAL CORP CP	1.58000	09/01/04	28,274,000.00	28,274,000.00	0.00	BNY	GECC
<b>CPI Total</b>							<u>5,052,364,000.00</u>	<u>5,052,364,000.00</u>	<u>0.00</u>		
NTRD	FHLB	08/26/04	62264	FHLB	2.50000	03/13/06	25,000,000.00	25,000,000.00	0.00	BNY	JPM
<b>FHLB Total</b>							<u>25,000,000.00</u>	<u>25,000,000.00</u>	<u>0.00</u>		
NTRD	FHLM	08/16/04	62010	FHLMC (CALLABLE)	3.25000	08/16/06	50,000,000.00	50,000,000.00	0.00	BNY	MS
NTRD	FHLM	08/19/04	62216	FHLMC (CALLABLE)	3.00000	11/17/06	12,650,000.00	12,648,735.00	96,983.33	BNY	CITGM

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NTRD	FHLM	08/23/04	62034	FHLMC (CALLABLE)	3.00000	02/23/06	50,000,000.00	50,000,000.00	0.00	BNY	NSI
	FHLM Total						112,650,000.00	112,648,735.00	96,983.33		
NTRD	FHLMD	08/31/04	62339	FHLMC D/N	1.49000	09/21/04	50,000,000.00	49,956,541.67	0.00	BNY	RV
NTRD	FHLMD	08/31/04	62340	FHLMC D/N	1.49000	09/21/04	50,000,000.00	49,956,541.67	0.00	BNY	RV
	FHLMD Total						100,000,000.00	99,913,083.34	0.00		
NTRD	FNMA	08/10/04	61977	FNMA (CALLABLE)	3.03000	08/10/06	50,000,000.00	50,000,000.00	0.00	BNY	DBAG
	FNMA Total						50,000,000.00	50,000,000.00	0.00		
NTRD	MCSA	08/03/04	61946	FHLMC (CALLABLE)	3.00000	08/03/07	50,000,000.00	50,000,000.00	0.00	BNY	GCM I
NTRD	MCSA	08/03/04	61947	FHLMC (CALLABLE)	3.00000	08/03/07	3,215,000.00	3,215,000.00	0.00	BNY	GCM I
NTRD	MCSA	08/18/04	62052	FHLMC (CALLABLE)	2.20000	08/18/06	33,485,000.00	33,474,535.94	0.00	BNY	BS
	MCSA Total						86,700,000.00	86,689,535.94	0.00		
NTRD	MMF	08/16/04	62188	GOLDMAN SACHS MMF	0.00000	08/30/04	1,949,500.00	1,949,500.00	0.00	TTC	GS
NTRD	MMF	08/18/04	62217	GOLDMAN SACHS MMF	0.00000	09/01/04	1,284,376.00	1,284,376.00	0.00	TTC	GS
NTRD	MMF	08/20/04	62235	GOLDMAN SACHS MMF	0.00000	09/03/04	2,614,102.00	2,614,102.00	0.00	TTC	GS
NTRD	MMF	08/26/04	62278	GOLDMAN SACHS MMF	0.00000	09/10/04	17,316,666.00	17,316,666.00	0.00	TTC	GS
NTRD	MMF	08/30/04	62338	GOLDMAN SACHS MMF	0.00000	09/13/04	2,973,056.00	2,973,056.00	0.00	TTC	GS
	MMF Total						26,137,700.00	26,137,700.00	0.00		
NTRD	NCD1	08/06/04	62107	FIRST TENNESSEE BK NA CD	1.49000	09/07/04	50,000,000.00	50,000,000.00	0.00	BNY	FTSC
NTRD	NCD1	08/11/04	62148	FIRST TENNESSEE BK NA CD	1.53000	09/13/04	50,000,000.00	50,000,000.00	0.00	BNY	FTSC
NTRD	NCD1	08/13/04	62171	WELLS FARGO BK NA CD	1.53000	09/20/04	50,000,000.00	50,000,000.00	0.00	BNY	WFC
NTRD	NCD1	08/18/04	62212	WELLS FARGO BK NA CD	1.53000	09/23/04	42,000,000.00	42,000,000.00	0.00	BNY	JPM
NTRD	NCD1	08/20/04	62201	CITIBANK NA CD	1.65000	11/22/04	50,000,000.00	50,000,000.00	0.00	BNY	CITGM
NTRD	NCD1	08/24/04	62247	FIRST TENNESSEE BK NA CD	1.54000	09/23/04	50,000,000.00	50,000,000.00	0.00	BNY	FTSC
NTRD	NCD1	08/25/04	62255	WELLS FARGO BK NA CD	1.55000	09/29/04	50,000,000.00	50,000,000.00	0.00	BNY	WFC
NTRD	NCD1	08/26/04	62268	WELLS FARGO BK NA CD	1.60000	10/04/04	50,000,000.00	50,000,000.00	0.00	BNY	WFC
NTRD	NCD1	08/27/04	62265	CITIBANK NA NY CD	1.71000	11/29/04	50,000,000.00	50,000,000.00	0.00	BNY	CITGM
	NCD1 Total						442,000,000.00	442,000,000.00	0.00		
NTRD	REPO	08/04/04	62097	REPO FNMA D/N 12-15-04	1.24000	08/05/04	48,714,000.00	48,714,000.00	0.00	BNY	MLCO
NTRD	REPO	08/04/04	62098	REPO FNMA D/N 10-01-04	1.24000	08/05/04	39,286,000.00	39,286,000.00	0.00	BNY	MLCO
NTRD	REPO	08/05/04	62099	REPO FNMA 3.90 12-30-08	1.28000	08/06/04	49,146,000.00	49,146,000.00	0.00	BNY	BA
NTRD	REPO	08/05/04	62100	REPO FNMA 3.90 12-30-08	1.28000	08/06/04	49,146,000.00	49,146,000.00	0.00	BNY	BA
NTRD	REPO	08/05/04	62101	REPO FNMA D/N 08-11-04	1.28000	08/06/04	49,005,000.00	49,005,000.00	0.00	BNY	BA
NTRD	REPO	08/05/04	62102	REPO FNMA D/N 08-11-04	1.28000	08/06/04	12,703,000.00	12,703,000.00	0.00	BNY	BA
NTRD	REPO	08/05/04	62104	REPO FHLB D/N 08-12-04	1.26000	08/06/04	49,001,000.00	49,001,000.00	0.00	BNY	BA

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NTRD	REPO	08/05/04	62105	REPO FHLB D/N 08-12-04	1.26000	08/06/04	30,999,000.00	30,999,000.00	0.00	BNY	BA
NTRD	REPO	08/06/04	62108	REPO FHLMC 2.30 11-17-05	1.32000	08/09/04	49,202,000.00	49,202,000.00	0.00	BNY	BA
NTRD	REPO	08/06/04	62109	REPO FHLMC 2.30 11-17-05	1.32000	08/09/04	49,202,000.00	49,202,000.00	0.00	BNY	BA
NTRD	REPO	08/06/04	62110	REPO FHLMC 2.30 11-17-05	1.32000	08/09/04	49,202,000.00	49,202,000.00	0.00	BNY	BA
NTRD	REPO	08/06/04	62111	REPO FHLMC 2.30 11-17-05	1.32000	08/09/04	49,202,000.00	49,202,000.00	0.00	BNY	BA
NTRD	REPO	08/06/04	62112	REPO FHLMC 2.30 11-17-05	1.32000	08/09/04	49,202,000.00	49,202,000.00	0.00	BNY	BA
NTRD	REPO	08/06/04	62113	REPO FHLMC 2.30 11-17-05	1.32000	08/09/04	3,990,000.00	3,990,000.00	0.00	BNY	BA
NTRD	REPO	08/10/04	62139	REPO FNMA 3.125 05-04-07	1.44000	08/11/04	49,020,000.00	49,020,000.00	0.00	BNY	MLCO
NTRD	REPO	08/10/04	62140	REPO FNMA 3.125 05-04-07	1.44000	08/11/04	24,980,000.00	24,980,000.00	0.00	BNY	MLCO
NTRD	REPO	08/12/04	62162	REPO FHLMC 4.50 08-15-04	1.47000	08/13/04	44,000,000.00	44,000,000.00	0.00	BNY	MLCO
NTRD	REPO	08/16/04	62180	REPO FHLMC D/N 11-02-04	1.58000	08/17/04	48,847,000.00	48,847,000.00	0.00	BNY	BA
NTRD	REPO	08/16/04	62181	REPO FHLMC D/N 11-02-04	1.58000	08/17/04	48,848,000.00	48,848,000.00	0.00	BNY	BA
NTRD	REPO	08/16/04	62182	REPO FHLMC D/N 09-07-04	1.58000	08/17/04	48,975,000.00	48,975,000.00	0.00	BNY	BA
NTRD	REPO	08/16/04	62183	REPO FHLMC D/N 09-07-04	1.58000	08/17/04	48,976,000.00	48,976,000.00	0.00	BNY	BA
NTRD	REPO	08/16/04	62184	REPO FHLMC 5.25 01-15-06	1.58000	08/17/04	51,219,000.00	51,219,000.00	0.00	BNY	BA
NTRD	REPO	08/16/04	62185	REPO FHLMC 5.25 01-15-06	1.58000	08/17/04	3,135,000.00	3,135,000.00	0.00	BNY	BA
NTRD	REPO	08/17/04	62192	REPO FHLB D/N 10-15-04	1.47000	08/18/04	48,898,000.00	48,898,000.00	0.00	BNY	MLCO
NTRD	REPO	08/17/04	62193	REPO FHLB D/N 10-15-04	1.47000	08/18/04	48,898,000.00	48,898,000.00	0.00	BNY	MLCO
NTRD	REPO	08/17/04	62194	REPO FHLB D/N 10-15-04	1.47000	08/18/04	48,898,000.00	48,898,000.00	0.00	BNY	MLCO
NTRD	REPO	08/17/04	62195	REPO FHLB D/N 10-15-04	1.47000	08/18/04	48,895,000.00	48,895,000.00	0.00	BNY	MLCO
NTRD	REPO	08/17/04	62196	REPO FHLMC D/N 10-19-04	1.47000	08/18/04	48,896,000.00	48,896,000.00	0.00	BNY	MLCO
NTRD	REPO	08/17/04	62197	REPO FHLMC D/N 10-19-04	1.47000	08/18/04	5,515,000.00	5,515,000.00	0.00	BNY	MLCO
NTRD	REPO	08/17/04	62199	REPO FHLMC D/N 03-15-05	1.46000	08/18/04	48,484,000.00	48,484,000.00	0.00	BNY	BA
NTRD	REPO	08/17/04	62200	REPO FHLMC D/N 03-15-05	1.46000	08/18/04	10,279,000.00	10,279,000.00	0.00	BNY	BA
NTRD	REPO	08/19/04	62219	REPO FNMA 7.125 02-15-05	1.47000	08/20/04	50,000,000.00	50,000,000.00	0.00	BNY	BA
NTRD	REPO	08/19/04	62223	REPO FHLB D/N 10-15-04	1.47000	08/20/04	48,898,000.00	48,898,000.00	0.00	BNY	MLCO
NTRD	REPO	08/19/04	62224	REPO FHLB D/N 10-15-04	1.47000	08/20/04	48,896,000.00	48,896,000.00	0.00	BNY	MLCO
NTRD	REPO	08/19/04	62225	REPO FHLB D/N 10-15-04	1.47000	08/20/04	48,898,000.00	48,898,000.00	0.00	BNY	MLCO
NTRD	REPO	08/19/04	62226	REPO FHLMC D/N 10-19-04	1.47000	08/20/04	24,448,000.00	24,448,000.00	0.00	BNY	MLCO
NTRD	REPO	08/19/04	62227	REPO FHLMC D/N 10-19-04	1.47000	08/20/04	48,898,000.00	48,898,000.00	0.00	BNY	MLCO
NTRD	REPO	08/19/04	62228	REPO FHLMC D/N 10-19-04	1.47000	08/20/04	29,962,000.00	29,962,000.00	0.00	BNY	MLCO
NTRD	REPO	08/20/04	62229	REPO FNMA D/N 08-31-04	1.46000	08/23/04	27,000,000.00	27,000,000.00	0.00	BNY	BA
NTRD	REPO	08/20/04	62231	REPO FNMA D/N 01-07-05	1.46000	08/23/04	23,024,000.00	23,024,000.00	0.00	BNY	BA
NTRD	REPO	08/20/04	62232	REPO FHLMC D/N 09-07-04	1.46000	08/23/04	48,976,000.00	48,976,000.00	0.00	BNY	BA
NTRD	REPO	08/20/04	62233	REPO FNMA 6.375 06-15-09	1.46000	08/23/04	4,957,000.00	4,957,000.00	0.00	BNY	BA
NTRD	REPO	08/27/04	62299	REPO FHLMC D/N 11-09-04	1.51000	08/30/04	48,861,000.00	48,861,000.00	0.00	BNY	BA
NTRD	REPO	08/27/04	62300	REPO FHLMC D/N 11-09-04	1.51000	08/30/04	48,862,000.00	48,862,000.00	0.00	BNY	BA
NTRD	REPO	08/27/04	62301	REPO FHLMC D/N 09-09-04	1.50000	08/30/04	49,020,000.00	49,020,000.00	0.00	BNY	MLCO
NTRD	REPO	08/27/04	62302	REPO FHLMC D/N 09-09-04	1.50000	08/30/04	49,020,000.00	49,020,000.00	0.00	BNY	MLCO
NTRD	REPO	08/27/04	62303	REPO FNMA D/N 11-10-04	1.51000	08/30/04	48,858,000.00	48,858,000.00	0.00	BNY	BA



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NTRD	REPO	08/27/04	62304	REPO FNMA D/N 11-10-04	1.51000	08/30/04	48,858,000.00	48,858,000.00	0.00	BNY	BA
NTRD	REPO	08/27/04	62305	REPO FNMA D/N 11-03-04	1.51000	08/30/04	48,863,000.00	48,863,000.00	0.00	BNY	BA
NTRD	REPO	08/27/04	62306	REPO FNMA D/N 11-03-04	1.51000	08/30/04	5,698,000.00	5,698,000.00	0.00	BNY	BA
NTRD	REPO	08/27/04	62307	REPO FNMA D/N 01-12-05	1.50000	08/30/04	48,713,000.00	48,713,000.00	0.00	BNY	MLCO
NTRD	REPO	08/27/04	62308	REPO FNMA D/N 01-12-05	1.50000	08/30/04	48,713,000.00	48,713,000.00	0.00	BNY	MLCO
NTRD	REPO	08/27/04	62309	REPO FNMA D/N 01-12-05	1.50000	08/30/04	48,713,000.00	48,713,000.00	0.00	BNY	MLCO
NTRD	REPO	08/27/04	62310	REPO FNMA D/N 01-12-05	1.50000	08/30/04	5,821,000.00	5,821,000.00	0.00	BNY	MLCO
NTRD	REPO	08/30/04	62330	REPO FNMA 7.125 03-15-07	1.51000	09/01/04	55,642,000.00	55,642,000.00	0.00	BNY	BA
NTRD	REPO	08/30/04	62331	REPO FNMA 7.125 03-15-07	1.51000	09/01/04	55,642,000.00	55,642,000.00	0.00	BNY	BA
NTRD	REPO	08/30/04	62332	REPO FNMA 7.125 03-15-07	1.51000	09/01/04	55,642,000.00	55,642,000.00	0.00	BNY	BA
NTRD	REPO	08/30/04	62333	REPO FNMA D/N 11-10-04	1.51000	09/01/04	48,861,000.00	48,861,000.00	0.00	BNY	BA
NTRD	REPO	08/30/04	62334	REPO FNMA D/N 11-10-04	1.51000	09/01/04	34,213,000.00	34,213,000.00	0.00	BNY	BA
NTRD	REPO	08/31/04	62355	REPO FNMA D/N 11-10-04	1.56000	09/01/04	48,836,000.00	48,836,000.00	0.00	BNY	MLCO
NTRD	REPO	08/31/04	62356	REPO FNMA D/N 09-27-04	1.56000	09/01/04	26,164,000.00	26,164,000.00	0.00	BNY	MLCO
<b>REPO Total</b>							<u>2,483,720,000.00</u>	<u>2,483,720,000.00</u>	<u>0.00</u>		
NTRD	YANK1	08/05/04	62095	BK OF NOVA SCOTIA NY CD	1.63000	11/08/04	50,000,000.00	50,001,970.77	0.00	BNY	RED
NTRD	YANK1	08/16/04	62178	SOCIETE GENERALE NY CD	1.62000	11/12/04	50,000,000.00	49,996,311.91	9,000.00	BNY	INGF
NTRD	YANK1	08/16/04	62186	SVENSKA HANDELSBANKEN NY CD	1.64000	11/18/04	50,000,000.00	50,001,300.02	0.00	BNY	RED
NTRD	YANK1	08/17/04	62190	ROYAL BK OF SCOTLAND PLC NY CD	1.59000	10/19/04	50,000,000.00	50,000,872.59	0.00	BNY	RED
NTRD	YANK1	08/19/04	62218	ROYAL BK OF SCOTLAND PLC NY CD	1.08000	10/12/04	49,000,000.00	48,962,770.36	239,610.00	BNY	RED
NTRD	YANK1	08/24/04	62236	CIBC NY CD	1.68000	11/30/04	50,000,000.00	50,001,354.95	0.00	BNY	RED
NTRD	YANK1	08/26/04	62271	DEUTSCHE BK AG NY CD	1.63000	10/25/04	50,000,000.00	50,000,000.00	0.00	BNY	DBAG
NTRD	YANK1	08/30/04	62335	SVENSKA HANDELSBANKEN NY CD	1.51000	09/21/04	50,000,000.00	50,000,305.28	0.00	BNY	RED
NTRD	YANK1	08/30/04	62336	DEUTSCHE BANK AG NY CD	1.71000	11/29/04	50,000,000.00	50,000,000.00	0.00	BNY	DBAG
NTRD	YANK1	08/31/04	62314	SOCIETE GENERALE NY CD	1.72000	11/29/04	50,000,000.00	50,001,244.68	0.00	BNY	RED
NTRD	YANK1	08/31/04	62357	DEUTSCHE BK AG NY CD	1.57000	10/04/04	20,000,000.00	20,000,000.00	0.00	BNY	DBAG
<b>YANK1 Total</b>							<u>519,000,000.00</u>	<u>518,966,130.56</u>	<u>248,610.00</u>		
<b>PSI-NTRD Total</b>							<u><b>10,579,329,416.53</b></u>	<u><b>10,577,847,993.44</b></u>	<u><b>474,968.33</b></u>		

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
BLPSI	TBIL	08/12/04	62128	UST BILL	1.66549	02/10/05	500,000.00	495,790.01	0.00	BNY	BA
	TBIL Total						500,000.00	495,790.01	0.00		
	BLPSI Total						500,000.00	495,790.01	0.00		
MTSAC	FHLB	08/02/04	62060	FHLB	2.25000	12/15/05	4,000,000.00	3,986,720.00	11,750.00	BNY	BA
MTSAC	FHLB	08/02/04	62064	FHLB	2.50000	03/15/06	5,250,000.00	5,236,612.50	49,947.92	BNY	MS
MTSAC	FHLB	08/02/04	62069	FHLB	3.25000	08/15/05	2,700,000.00	2,727,162.00	40,706.25	BNY	MS
FHLB Total							11,950,000.00	11,950,494.50	102,404.17		
MTSAC	FHLD	08/02/04	62055	FHLB D/N	1.61000	11/17/04	1,250,000.00	1,244,018.40	0.00	BNY	BA
MTSAC	FHLD	08/02/04	62058	FHLB D/N	2.22000	07/22/05	2,700,000.00	2,641,059.00	0.00	BNY	BA
FHLD Total							3,950,000.00	3,885,077.40	0.00		
MTSAC	FHLM	08/02/04	62065	FHLMC	1.87500	02/15/06	5,250,000.00	5,191,777.50	48,125.00	BNY	MS
MTSAC	FHLM	08/02/04	62067	FHLMC	2.12500	11/15/05	4,000,000.00	3,984,800.00	18,180.56	BNY	MS
FHLM Total							9,250,000.00	9,176,577.50	66,305.56		
MTSAC	FHLMD	08/02/04	62056	FHLMC D/N	1.99000	04/15/05	2,300,000.00	2,267,452.44	0.00	BNY	BA
MTSAC	FHLMD	08/02/04	62061	FHLMC D/N	1.53500	10/15/04	1,250,000.00	1,246,055.90	0.00	BNY	LOOP
MTSAC	FHLMD	08/02/04	62063	FHLMC D/N	1.96500	03/31/05	1,300,000.00	1,282,899.04	0.00	BNY	LOOP
MTSAC	FHLMD	08/02/04	62071	FHLMC D/N	1.68000	12/14/04	1,250,000.00	1,242,183.33	0.00	BNY	MS
MTSAC	FHLMD	08/02/04	62072	FHLMC D/N	1.84500	02/08/05	1,300,000.00	1,287,341.25	0.00	BNY	MS
FHLMD Total							7,400,000.00	7,325,931.96	0.00		
MTSAC	FNMA	08/02/04	62059	FNMA	1.87500	09/15/05	2,700,000.00	2,687,445.00	19,265.63	BNY	BA
MTSAC	FNMA	08/02/04	62066	FNMA	2.00000	01/15/06	5,250,000.00	5,208,577.50	4,958.33	BNY	MS
MTSAC	FNMA	08/02/04	62068	FNMA	2.87500	10/15/05	4,000,000.00	4,026,040.00	34,180.56	BNY	MS
FNMA Total							11,950,000.00	11,922,062.50	58,404.52		
MTSAC	FNMD	08/02/04	62054	FNMA D/N	1.81000	01/19/05	1,300,000.00	1,288,888.61	0.00	BNY	BA
MTSAC	FNMD	08/02/04	62057	FNMA D/N	2.13000	06/24/05	2,300,000.00	2,255,636.83	0.00	BNY	BA
MTSAC	FNMD	08/02/04	62062	FNMA D/N	2.05500	05/16/05	2,300,000.00	2,262,319.29	0.00	BNY	LOOP
MTSAC	FNMD	08/02/04	62070	FNMA D/N	1.42000	09/15/04	3,000,000.00	2,994,793.33	0.00	BNY	MS
FNMD Total							8,900,000.00	8,801,638.06	0.00		
MTSAC Total							53,400,000.00	53,061,781.92	227,114.25		
SANIT	FHLB	08/03/04	61959	FHLB [CALLABLE]	3.65000	08/03/07	8,280,000.00	8,276,118.75	0.00	BNY	NSI
SANIT	FHLB	08/05/04	61958	FHLB [CALLABLE]	4.40000	08/05/09	19,400,000.00	19,400,000.00	0.00	BNY	FTSC
FHLB Total							27,680,000.00	27,676,118.75	0.00		
SANIT Total							27,680,000.00	27,676,118.75	0.00		
SPI Total							81,580,000.00	81,233,690.68	227,114.25		

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08/17/04	NTRD	54350	LACCAL BANS	Sell	100.00000	10,000,000.00	10,000,000.00	54,305.56	10,054,305.56	0.00
08/17/04	NTRD	57259	LACCAL BANS	Sell	100.00000	5,000,000.00	5,000,000.00	27,152.78	5,027,152.78	0.00
08/17/04	NTRD	59257	LACCAL BANS	Sell	100.00000	5,000,000.00	5,000,000.00	13,576.39	5,013,576.39	0.00
<b>LACCAL BANS Total</b>						20,000,000.00	20,000,000.00	95,034.73	20,095,034.73	0.00
08/01/04	NTRD	18535	LACCAL MARINA DEL REY SER C	Call	100.00000	3,549,613.18	3,549,613.18	374,685.17	3,549,613.18	0.00
08/01/04	NTRD	58328	LACCAL MARINA DEL REY SER C	Call	100.00000	380.68	380.68	9.34	380.68	0.00
08/01/04	NTRD	58344	LACCAL MARINA DEL REY SER C	Call	100.00000	318.47	318.47	7.81	318.47	0.00
08/01/04	NTRD	58369	LACCAL MARINA DEL REY SER C	Call	100.00000	1,360.01	1,360.01	33.35	1,360.01	0.00
08/01/04	NTRD	58384	LACCAL MARINA DEL REY SER C	Call	100.00000	1,022.06	1,022.06	25.07	1,022.06	0.00
08/01/04	NTRD	58425	LACCAL MARINA DEL REY SER C	Call	100.00000	357.01	357.01	8.76	357.01	0.00
08/01/04	NTRD	58439	LACCAL MARINA DEL REY SER C	Call	100.00000	1,664.94	1,664.94	40.83	1,664.94	0.00
08/01/04	NTRD	58457	LACCAL MARINA DEL REY SER C	Call	100.00000	746.67	746.67	18.31	746.67	0.00
08/01/04	NTRD	58480	LACCAL MARINA DEL REY SER C	Call	100.00000	178.24	178.24	4.37	178.24	0.00
08/01/04	NTRD	58499	LACCAL MARINA DEL REY SER C	Call	100.00000	1,789.12	1,789.12	43.88	1,789.12	0.00
08/01/04	NTRD	58522	LACCAL MARINA DEL REY SER C	Call	100.00000	1,970.18	1,970.18	48.32	1,970.18	0.00
08/01/04	NTRD	58614	LACCAL MARINA DEL REY SER C	Call	100.00000	454.39	454.39	11.14	454.39	0.00
08/01/04	NTRD	58632	LACCAL MARINA DEL REY SER C	Call	100.00000	794.94	794.94	19.50	794.94	0.00
08/01/04	NTRD	58667	LACCAL MARINA DEL REY SER C	Call	100.00000	1,575.60	1,575.60	38.64	1,575.60	0.00
08/01/04	NTRD	58698	LACCAL MARINA DEL REY SER C	Call	100.00000	1,944.70	1,944.70	47.69	1,944.70	0.00
08/01/04	NTRD	58714	LACCAL MARINA DEL REY SER C	Call	100.00000	272.71	272.71	6.69	272.71	0.00
08/01/04	NTRD	58731	LACCAL MARINA DEL REY SER C	Call	100.00000	305.62	305.62	7.50	305.62	0.00
08/01/04	NTRD	58754	LACCAL MARINA DEL REY SER C	Call	100.00000	1,196.02	1,196.02	29.33	1,196.02	0.00
08/01/04	NTRD	58842	LACCAL MARINA DEL REY SER C	Call	100.00000	120.21	120.21	2.95	120.21	0.00
08/01/04	NTRD	58860	LACCAL MARINA DEL REY SER C	Call	100.00000	1,085.02	1,085.02	26.61	1,085.02	0.00
08/01/04	NTRD	58865	LACCAL MARINA DEL REY SER C	Call	100.00000	375.68	375.68	9.21	375.68	0.00
08/01/04	NTRD	58898	LACCAL MARINA DEL REY SER C	Call	100.00000	140.88	140.88	3.46	140.88	0.00
08/01/04	NTRD	58916	LACCAL MARINA DEL REY SER C	Call	100.00000	1,142.82	1,142.82	28.03	1,142.82	0.00
08/01/04	NTRD	58934	LACCAL MARINA DEL REY SER C	Call	100.00000	1,401.31	1,401.31	34.37	1,401.31	0.00
08/01/04	NTRD	58956	LACCAL MARINA DEL REY SER C	Call	100.00000	311.45	311.45	7.64	311.45	0.00
08/01/04	NTRD	58990	LACCAL MARINA DEL REY SER C	Call	100.00000	289.40	289.40	7.10	289.40	0.00
08/01/04	NTRD	59084	LACCAL MARINA DEL REY SER C	Call	100.00000	70.88	70.88	1.74	70.88	0.00
08/01/04	NTRD	59122	LACCAL MARINA DEL REY SER C	Call	100.00000	135.31	135.31	3.32	135.31	0.00
08/01/04	NTRD	59143	LACCAL MARINA DEL REY SER C	Call	100.00000	56,012.03	56,012.03	1,373.70	56,012.03	0.00
08/01/04	NTRD	59157	LACCAL MARINA DEL REY SER C	Call	100.00000	1,274.47	1,274.47	31.26	1,274.47	0.00
08/01/04	NTRD	59215	LACCAL MARINA DEL REY SER C	Call	100.00000	1,123.79	1,123.79	27.56	1,123.79	0.00
08/01/04	NTRD	59229	LACCAL MARINA DEL REY SER C	Call	100.00000	531.68	531.68	13.04	531.68	0.00
08/01/04	NTRD	59331	LACCAL MARINA DEL REY SER C	Call	100.00000	1,213.71	1,213.71	29.77	1,213.71	0.00
08/01/04	NTRD	59370	LACCAL MARINA DEL REY SER C	Call	100.00000	1,915.76	1,915.76	46.98	1,915.76	0.00
08/01/04	NTRD	59432	LACCAL MARINA DEL REY SER C	Call	100.00000	666.92	666.92	16.36	666.92	0.00
08/01/04	NTRD	59449	LACCAL MARINA DEL REY SER C	Call	100.00000	1,002.53	1,002.53	24.59	1,002.53	0.00

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08/01/04	NTRD	59473	LACCAL MARINA DEL REY SER C	Call	100.00000	168.33	168.33	4.13	168.33	0.00
08/01/04	NTRD	59499	LACCAL MARINA DEL REY SER C	Call	100.00000	2,730.20	2,730.20	66.96	2,730.20	0.00
08/01/04	NTRD	59500	LACCAL MARINA DEL REY SER C	Call	100.00000	2,086.12	2,086.12	51.16	2,086.12	0.00
08/01/04	NTRD	59546	LACCAL MARINA DEL REY SER C	Call	100.00000	9,719.68	9,719.68	238.38	9,719.68	0.00
08/01/04	NTRD	59571	LACCAL MARINA DEL REY SER C	Call	100.00000	108.40	108.40	2.66	108.40	0.00
08/01/04	NTRD	59583	LACCAL MARINA DEL REY SER C	Call	100.00000	1,205.41	1,205.41	29.56	1,205.41	0.00
08/01/04	NTRD	59594	LACCAL MARINA DEL REY SER C	Call	100.00000	130.74	130.74	3.21	130.74	0.00
08/01/04	NTRD	59638	LACCAL MARINA DEL REY SER C	Call	100.00000	773.10	773.10	18.96	773.10	0.00
08/01/04	NTRD	59655	LACCAL MARINA DEL REY SER C	Call	100.00000	1,494.81	1,494.81	36.66	1,494.81	0.00
08/01/04	NTRD	59660	LACCAL MARINA DEL REY SER C	Call	100.00000	212.74	212.74	5.22	212.74	0.00
08/01/04	NTRD	59688	LACCAL MARINA DEL REY SER C	Call	100.00000	4,000.00	4,000.00	98.10	4,000.00	0.00
08/01/04	NTRD	59716	LACCAL MARINA DEL REY SER C	Call	100.00000	3,881.07	3,881.07	95.18	3,881.07	0.00
08/01/04	NTRD	59743	LACCAL MARINA DEL REY SER C	Call	100.00000	461.51	461.51	11.32	461.51	0.00
08/01/04	NTRD	59784	LACCAL MARINA DEL REY SER C	Call	100.00000	1,351.18	1,351.18	33.14	1,351.18	0.00
08/01/04	NTRD	59855	LACCAL MARINA DEL REY SER C	Call	100.00000	588.15	588.15	14.42	588.15	0.00
08/01/04	NTRD	59893	LACCAL MARINA DEL REY SER C	Call	100.00000	4,035.89	4,035.89	98.98	4,035.89	0.00
08/01/04	NTRD	59906	LACCAL MARINA DEL REY SER C	Call	100.00000	1,947.01	1,947.01	47.75	1,947.01	0.00
08/01/04	NTRD	59926	LACCAL MARINA DEL REY SER C	Call	100.00000	1,632.46	1,632.46	40.04	1,632.46	0.00
08/01/04	NTRD	59960	LACCAL MARINA DEL REY SER C	Call	100.00000	5,566.97	5,566.97	136.53	5,566.97	0.00
08/01/04	NTRD	59994	LACCAL MARINA DEL REY SER C	Call	100.00000	498.39	498.39	12.22	498.39	0.00
08/01/04	NTRD	60022	LACCAL MARINA DEL REY SER C	Call	100.00000	232.14	232.14	5.69	232.14	0.00
08/01/04	NTRD	60041	LACCAL MARINA DEL REY SER C	Call	100.00000	1,119.68	1,119.68	27.46	1,119.68	0.00
08/01/04	NTRD	60049	LACCAL MARINA DEL REY SER C	Call	100.00000	2,036.25	2,036.25	49.94	2,036.25	0.00
08/01/04	NTRD	60074	LACCAL MARINA DEL REY SER C	Call	100.00000	1,074.48	1,074.48	26.35	1,074.48	0.00
08/01/04	NTRD	60087	LACCAL MARINA DEL REY SER C	Call	100.00000	509.80	509.80	12.50	509.80	0.00
08/01/04	NTRD	60193	LACCAL MARINA DEL REY SER C	Call	100.00000	820.69	820.69	20.13	820.69	0.00
08/01/04	NTRD	60227	LACCAL MARINA DEL REY SER C	Call	100.00000	557.17	557.17	13.66	557.17	0.00
08/01/04	NTRD	60235	LACCAL MARINA DEL REY SER C	Call	100.00000	320.01	320.01	7.85	320.01	0.00
08/01/04	NTRD	60295	LACCAL MARINA DEL REY SER C	Call	100.00000	1,460.93	1,460.93	35.83	1,460.93	0.00
08/01/04	NTRD	60399	LACCAL MARINA DEL REY SER C	Call	100.00000	497.35	497.35	11.66	497.35	0.00
08/01/04	NTRD	60431	LACCAL MARINA DEL REY SER C	Call	100.00000	534.55	534.55	12.38	534.55	0.00
08/01/04	NTRD	60473	LACCAL MARINA DEL REY SER C	Call	100.00000	679.76	679.76	15.10	679.76	0.00
08/01/04	NTRD	60514	LACCAL MARINA DEL REY SER C	Call	100.00000	5,041.30	5,041.30	108.53	5,041.30	0.00
08/01/04	NTRD	60524	LACCAL MARINA DEL REY SER C	Call	100.00000	3,828.41	3,828.41	81.89	3,828.41	0.00
08/01/04	NTRD	60541	LACCAL MARINA DEL REY SER C	Call	100.00000	1,172.29	1,172.29	24.92	1,172.29	0.00
08/01/04	NTRD	60590	LACCAL MARINA DEL REY SER C	Call	100.00000	139.62	139.62	2.85	139.62	0.00
08/01/04	NTRD	60598	LACCAL MARINA DEL REY SER C	Call	100.00000	108.55	108.55	2.20	108.55	0.00
08/01/04	NTRD	60658	LACCAL MARINA DEL REY SER C	Call	100.00000	1,444.31	1,444.31	28.73	1,444.31	0.00
08/01/04	NTRD	60665	LACCAL MARINA DEL REY SER C	Call	100.00000	378.71	378.71	7.38	378.71	0.00
08/01/04	NTRD	60693	LACCAL MARINA DEL REY SER C	Call	100.00000	2,010.52	2,010.52	38.62	2,010.52	0.00
08/01/04	NTRD	60710	LACCAL MARINA DEL REY SER C	Call	100.00000	1,381.78	1,381.78	26.36	1,381.78	0.00

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08/01/04	NTRD	60777	LACCAL MARINA DEL REY SER C	Call	100.00000	922.37	922.37	16.84	922.37	0.00
08/01/04	NTRD	60818	LACCAL MARINA DEL REY SER C	Call	100.00000	1,205.60	1,205.60	21.68	1,205.60	0.00
08/01/04	NTRD	60852	LACCAL MARINA DEL REY SER C	Call	100.00000	436.62	436.62	7.61	436.62	0.00
08/01/04	NTRD	60898	LACCAL MARINA DEL REY SER C	Call	100.00000	326.21	326.21	5.56	326.21	0.00
08/01/04	NTRD	60931	LACCAL MARINA DEL REY SER C	Call	100.00000	965.64	965.64	15.92	965.64	0.00
08/01/04	NTRD	60949	LACCAL MARINA DEL REY SER C	Call	100.00000	675.89	675.89	11.05	675.89	0.00
08/01/04	NTRD	61001	LACCAL MARINA DEL REY SER C	Call	100.00000	564.61	564.61	8.77	564.61	0.00
08/01/04	NTRD	61016	LACCAL MARINA DEL REY SER C	Call	100.00000	280.88	280.88	4.32	280.88	0.00
08/01/04	NTRD	61065	LACCAL MARINA DEL REY SER C	Call	100.00000	3,658.83	3,658.83	53.84	3,658.83	0.00
08/01/04	NTRD	61157	LACCAL MARINA DEL REY SER C	Call	100.00000	1,166.24	1,166.24	16.05	1,166.24	0.00
08/01/04	NTRD	61189	LACCAL MARINA DEL REY SER C	Call	100.00000	5,256.08	5,256.08	70.90	5,256.08	0.00
08/01/04	NTRD	61193	LACCAL MARINA DEL REY SER C	Call	100.00000	6,966.22	6,966.22	93.02	6,966.22	0.00
08/01/04	NTRD	61240	LACCAL MARINA DEL REY SER C	Call	100.00000	482.76	482.76	6.12	482.76	0.00
08/01/04	NTRD	61255	LACCAL MARINA DEL REY SER C	Call	100.00000	848.33	848.33	10.63	848.33	0.00
08/01/04	NTRD	61305	LACCAL MARINA DEL REY SER C	Call	100.00000	1,002.61	1,002.61	11.75	1,002.61	0.00
08/01/04	NTRD	61324	LACCAL MARINA DEL REY SER C	Call	100.00000	1,208.17	1,208.17	13.83	1,208.17	0.00
08/01/04	NTRD	61356	LACCAL MARINA DEL REY SER C	Call	100.00000	61,243.85	61,243.85	659.21	61,243.85	0.00
08/01/04	NTRD	61382	LACCAL MARINA DEL REY SER C	Call	100.00000	2,398.33	2,398.33	25.16	2,398.33	0.00
08/01/04	NTRD	61395	LACCAL MARINA DEL REY SER C	Call	100.00000	453.81	453.81	4.51	453.81	0.00
08/01/04	NTRD	61402	LACCAL MARINA DEL REY SER C	Call	100.00000	979.65	979.65	9.61	979.65	0.00
08/01/04	NTRD	61430	LACCAL MARINA DEL REY SER C	Call	100.00000	851.41	851.41	8.12	851.41	0.00
08/01/04	NTRD	61464	LACCAL MARINA DEL REY SER C	Call	100.00000	560.44	560.44	4.96	560.44	0.00
08/01/04	NTRD	61477	LACCAL MARINA DEL REY SER C	Call	100.00000	607.94	607.94	5.30	607.94	0.00
08/01/04	NTRD	61487	LACCAL MARINA DEL REY SER C	Call	100.00000	524.24	524.24	4.29	524.24	0.00
08/01/04	NTRD	61495	LACCAL MARINA DEL REY SER C	Call	100.00000	1,053.77	1,053.77	8.47	1,053.77	0.00
08/01/04	NTRD	61513	LACCAL MARINA DEL REY SER C	Call	100.00000	1,823.46	1,823.46	14.41	1,823.46	0.00
08/01/04	NTRD	61528	LACCAL MARINA DEL REY SER C	Call	100.00000	558.57	558.57	4.34	558.57	0.00
08/01/04	NTRD	61541	LACCAL MARINA DEL REY SER C	Call	100.00000	462.35	462.35	3.40	462.35	0.00
08/01/04	NTRD	61545	LACCAL MARINA DEL REY SER C	Call	100.00000	291.84	291.84	2.11	291.84	0.00
08/01/04	NTRD	61561	LACCAL MARINA DEL REY SER C	Call	100.00000	977.30	977.30	6.92	977.30	0.00
08/01/04	NTRD	61583	LACCAL MARINA DEL REY SER C	Call	100.00000	599.32	599.32	4.08	599.32	0.00
08/01/04	NTRD	61604	LACCAL MARINA DEL REY SER C	Call	100.00000	544.20	544.20	3.34	544.20	0.00
08/01/04	NTRD	61679	LACCAL MARINA DEL REY SER C	Call	100.00000	2,302.26	2,302.26	11.92	2,302.26	0.00
08/01/04	NTRD	61716	LACCAL MARINA DEL REY SER C	Call	100.00000	1,110.09	1,110.09	5.44	1,110.09	0.00
08/01/04	NTRD	61724	LACCAL MARINA DEL REY SER C	Call	100.00000	4,161.92	4,161.92	18.71	4,161.92	0.00
08/01/04	NTRD	61840	LACCAL MARINA DEL REY SER C	Call	100.00000	499.58	499.58	1.70	499.58	0.00
08/01/04	NTRD	61862	LACCAL MARINA DEL REY SER C	Call	100.00000	455.23	455.23	1.49	455.23	0.00
08/01/04	NTRD	61878	LACCAL MARINA DEL REY SER C	Call	100.00000	42.82	42.82	0.13	42.82	0.00
08/01/04	NTRD	61961	LACCAL MARINA DEL REY SER C	Call	100.00000	1,248.84	1,248.84	2.04	1,248.84	0.00
08/01/04	NTRD	61985	LACCAL MARINA DEL REY SER C	Call	100.00000	1,301.70	1,301.70	1.77	1,301.70	0.00
08/01/04	NTRD	62000	LACCAL MARINA DEL REY SER C	Call	100.00000	1,794.32	1,794.32	1.96	1,794.32	0.00

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 Attachment VIII

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
08/01/04	NTRD	62049	LACCAL MARINA DEL REY SER C	Call	100.00000	587.80	587.80	0.16	587.80	0.00
			<b>LACCAL MARINA DEL REY SER C Total</b>			<u>3,816,100.95</u>	<u>3,816,100.95</u>	<u>379,559.44</u>	<u>3,816,100.95</u>	<u>0.00</u>
08/25/04	NTRD	58463	FFCB 3.05 (CALLABLE)	Call	100.00000	17,316,666.67	17,316,666.67	0.00	17,316,666.67	2,879.53
			<b>FFCB Total</b>			<u>17,316,666.67</u>	<u>17,316,666.67</u>	<u>0.00</u>	<u>17,316,666.67</u>	<u>2,879.53</u>
08/24/04	NTRD	61256	FHLB 3.00 (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	375,000.00	50,375,000.00	0.00
08/25/04	NTRD	61411	FHLB 2.25 [CALLABLE]	Call	100.00000	50,000,000.00	50,000,000.00	281,250.00	50,281,250.00	0.00
			<b>FHLB Total</b>			<u>100,000,000.00</u>	<u>100,000,000.00</u>	<u>656,250.00</u>	<u>100,656,250.00</u>	<u>0.00</u>
08/26/04	NTRD	61328	FNMA 3.20 [CALLABLE]	Call	100.00000	50,000,000.00	50,000,000.00	400,000.00	50,400,000.00	0.00
			<b>FNMA Total</b>			<u>50,000,000.00</u>	<u>50,000,000.00</u>	<u>400,000.00</u>	<u>50,400,000.00</u>	<u>0.00</u>
08/01/04	NTRD	5058	FHLMC PARTICIPATION CERTIF	Call	99.93750	17,537.85	17,526.89	0.00	17,526.89	-9.37
			<b>FHLMC PARTICIPATION CERT Total</b>			<u>17,537.85</u>	<u>17,526.89</u>	<u>0.00</u>	<u>17,526.89</u>	<u>-9.37</u>
08/02/04	NTRD	62053	GOLDMAN SACHS MMF	Withdrawal	100.00000	6,319,642.00	6,319,642.00	0.00	6,319,642.00	0.00
08/17/04	NTRD	62188	GOLDMAN SACHS MMF	Withdrawal	100.00000	1,949,500.00	1,949,500.00	0.00	1,949,500.00	0.00
08/19/04	NTRD	62217	GOLDMAN SACHS MMF	Withdrawal	100.00000	1,284,376.00	1,284,376.00	0.00	1,284,376.00	0.00
08/24/04	NTRD	62235	GOLDMAN SACHS MMF	Withdrawal	100.00000	2,614,102.00	2,614,102.00	0.00	2,614,102.00	0.00
08/27/04	NTRD	62278	GOLDMAN SACHS MMF	Withdrawal	100.00000	17,316,666.00	17,316,666.00	0.00	17,316,666.00	0.00
08/31/04	NTRD	62338	GOLDMAN SACHS MMF	Withdrawal	100.00000	1,973,056.00	1,973,056.00	0.00	1,973,056.00	0.00
			<b>GOLDMAN SACHS MMF Total</b>			<u>31,457,342.00</u>	<u>31,457,342.00</u>	<u>0.00</u>	<u>31,457,342.00</u>	<u>0.00</u>
<b>PSI-NTRD Total</b>						<u><b>222,607,647.47</b></u>	<u><b>222,607,636.51</b></u>	<u><b>1,530,844.17</b></u>	<u><b>223,758,921.24</b></u>	<u><b>2,870.16</b></u>

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Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
08/02/04	GF	2822	FLYING TRIANGLE LOAN	Call	100.00000	1,035.42	1,035.42	733.49	1,768.91	0.00
08/02/04	GF	3187	FLYING TRIANGLE LOAN	Call	100.00000	338.51	338.51	275.49	614.00	0.00
08/02/04	GF	3463	FLYING TRIANGLE LOAN	Call	100.00000	1,368.00	1,368.00	989.41	2,357.41	0.00
08/02/04	GF	14004	FLYING TRIANGLE LOAN	Call	100.00000	492.61	492.61	250.00	742.61	0.00
08/02/04	GF	15858	FLYING TRIANGLE LOAN	Call	100.00000	318.53	318.53	184.95	503.48	0.00
08/02/04	GF	17270	FLYING TRIANGLE LOAN	Call	100.00000	1,262.12	1,262.12	806.53	2,068.65	0.00
08/02/04	GF	17795	FLYING TRIANGLE LOAN	Call	100.00000	441.10	441.10	328.51	769.61	0.00
08/05/04	GF	16864	FLYING TRIANGLE LOAN	Call	100.00000	820.79	820.79	509.92	1,330.71	0.00
08/09/04	GF	12057	FLYING TRIANGLE LOAN	Call	100.00000	847.45	847.45	601.76	1,449.21	0.00
<b>FLYING TRIANGLE Total</b>						<b>6,924.53</b>	<b>6,924.53</b>	<b>4,680.06</b>	<b>11,604.59</b>	<b>0.00</b>
<b>GF Total</b>						<b>6,924.53</b>	<b>6,924.53</b>	<b>4,680.06</b>	<b>11,604.59</b>	<b>0.00</b>
08/20/04	SANIT	61958	FHLB 4.40 (CALLABLE)	Sell	100.00000	19,300,000.00	19,300,000.00	35,383.33	19,335,383.33	0.00
08/20/04	SANIT	61959	FHLB 3.65 (CALLABLE)	Sell	99.95313	8,215,000.00	8,211,149.22	14,159.47	8,225,308.69	-63.30
<b>FHLB Total</b>						<b>27,515,000.00</b>	<b>27,511,149.22</b>	<b>49,542.80</b>	<b>27,560,692.02</b>	<b>-63.30</b>
<b>SANIT Total</b>						<b>27,515,000.00</b>	<b>27,511,149.22</b>	<b>49,542.80</b>	<b>27,560,692.02</b>	<b>-63.30</b>
<b>SPI Total</b>						<b>27,521,924.53</b>	<b>27,518,073.75</b>	<b>54,222.86</b>	<b>27,572,296.61</b>	<b>-63.30</b>

**Los Angeles County Treasurer**  
**Comparison of Investment Cost to Market Value by Maturity**  
**As of August 31, 2004**  
**Attachment IX**

SECURITY TYPE	POOLED			SPECIFIC PURPOSE		
	Amortized Cost	Market Value	Mkt Value Difference	Amortized Cost	Market Value	Mkt Value Difference
Collateralized CD's	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Negotiable CD's	2,379,997,557.08	2,378,248,862.13	(1,748,694.95)	0.00	0.00	0.00
Euro CD's	0.00	0.00	0.00	0.00	0.00	0.00
Bankers Acceptances	0.00	0.00	0.00	0.00	0.00	0.00
Commercial Paper	2,797,629,164.59	2,797,316,343.13	(312,821.46)	0.00	0.00	0.00
Governments	4,201,034,345.64	4,194,293,235.00	(6,741,110.64)	50,805,958.37	50,965,890.27	159,931.90
Agencies	4,597,333,917.38	4,590,398,085.39	(6,935,831.99)	651,325,897.90	650,727,218.77	(598,679.13)
Municipals	21,742,786.19	21,742,786.19	0.00	5,536,615.54	5,537,734.49	1,118.95
Corp. & Deposit Notes	405,038,481.30	404,164,019.00	(874,462.30)	0.00	0.00	0.00
Repurchase Agreements	325,000,000.00	325,000,000.00	0.00	0.00	0.00	0.00
Asset Backed	0.00	0.00	0.00	0.00	0.00	0.00
Other	1,000,000.00	1,000,000.00	0.00	118,194,210.06	118,194,210.06	0.00
<b>TOTAL</b>	<b><u>\$14,728,776,252.18</u></b>	<b><u>\$14,712,163,330.84</u></b>	<b><u>(\$16,612,921.34)</u></b>	<b><u>\$825,862,681.87</u></b>	<b><u>\$825,425,053.59</u></b>	<b><u>(\$437,628.28)</u></b>

**Market Pricing Policies and Source:**

The Pooled Surplus Investments Portfolio is market priced monthly using Bank of New York, Western Trust month-end prices. Securities not actively traded, and therefore may not have a month-end price quoted by BNY, are priced in accordance with industry pricing standards and are shown on Attachment IXa. Bond Anticipation Notes and Certificates of Participation are private placement not actively traded, therefore are not subject to market pricing by Bank of New York, Western Trust. Accordingly, market value is priced at cost. Such non-market priced securities make up 0.15% of the PSI portfolio.



Los Angeles County Treasurer  
Market Pricing Exceptions  
As of 8/31/2004  
Attachment IXa

Security ID	Security Description	Calculated Market Price
61876	BK OF AMERICA NA BK NOTE	99.9956580
62036	BK OF AMERICA NA BK NOTE	99.9743250
62323	CHEVRON TEXACO FUNDING COR	99.9688889
62324	CHEVRON TEXACO FUNDING COR	99.9688889
62318	COCA COLA CO CP	99.9350556
62210	PFIZER INC CP	99.8310000
62138	AMEX CREDIT CORP CP	99.9975129
62191	HOUSEHOLD FINANCE CORP CP	99.9938249
62208	HOUSEHOLD FINANCE CORP CP	99.9934427
62239	AMERICAN GEN FINANCE CORP	99.9924987
62211	AMEX CREDIT CORP CP	99.9895181
62221	AIG FUNDING INC CP	99.9895186
62260	AMERICAN GEN FINANCE CORP	99.9906333
62272	AIG FUNDING INC CP	99.9895858
62273	AIG FUNDING INC CP	99.9895858
62317	TOYOTA MOTOR CREDIT CORP C	99.9907551
62295	AIG FUNDING INC CP	99.9886035
62296	AMERICAN GEN FINANCE CORP	99.9892431
62274	TOYOTA MOTOR CREDIT CORP C	99.9894471
62209	TOYOTA MOTOR CREDIT CORP C	99.9764923
62254	HOUSEHOLD FINANCE CORP CP	99.9814773
62147	TOYOTA MOTOR CREDIT CORP C	99.9699737
62281	TOYOTA MOTOR CREDIT CORP C	99.9669817
61159	FFCB 1,75	99.5200000
62107	FIRST TENNESSEE BK NA CD	99.9978296
62148	FIRST TENNESSEE BK NA CD	99.9974246
61960	FIRST TENNESSEE BK NA CD	99.9890119
62171	WELLS FARGO BK NA CD	99.9910477
62212	WELLS FARGO BK NA CD	99.9897292
62255	WELLS FARGO BK NA CD	99.9887024
62268	WELLS FARGO BK NA CD	99.9914781
60270	SOCIETE GENERALE NA NY CD	99.9957713
61927	TORONTO DOMINION BK NY CD	99.9898744
60545	ROYAL BK OF SCOTLAND PLC N	99.6101904
61257	BNP PARIBAS SF CD	99.7266214

Los Angeles County Treasurer  
Treasurer Portfolio Compared to Market Value  
As of August 31, 2004  
Fund: Pooled Surplus Investment  
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	BAN	60180	LACCAL BANS	2.12500	06/30/06	5,000,000.00	5,000,000.00	5,000,000.00
PSI	NTRD	BAN	62261	LACCAL BANS	2.29000	06/30/07	5,000,000.00	5,000,000.00	5,000,000.00
<b>BAN Total</b>							10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BNOT	61595	BK OF AMERICA NA BK NOTE	1.47000	09/13/04	50,000,000.00	50,000,000.00	49,968,585.00
PSI	NTRD	BNOT	61876	BK OF AMERICA NA BK NOTE	1.38000	09/07/04	50,000,000.00	50,000,000.00	49,997,829.00
PSI	NTRD	BNOT	62036	BK OF AMERICA NA BK NOTE	1.61000	10/27/04	50,000,000.00	50,000,000.00	49,987,162.50
PSI	NTRD	BNOT	62282	BK OF AMERICA NA BK NOTE	1.70000	11/29/04	50,000,000.00	50,000,000.00	49,985,000.00
<b>BNOT Total</b>							200,000,000.00	200,000,000.00	199,938,576.50
PSI	NTRD	CNFL	62118	CITIGROUP INC FRN	1.35000	09/01/05	50,000,000.00	50,037,111.47	50,034,500.00
<b>CNFL Total</b>							50,000,000.00	50,037,111.47	50,034,500.00
PSI	NTRD	CNFM	51159	GECC FRN	1.64500	03/15/05	25,000,000.00	25,001,369.83	25,027,342.50
<b>CNFM Total</b>							25,000,000.00	25,001,369.83	25,027,342.50
PSI	NTRD	CNSU	61162	TOYOTA MOTOR CREDIT CORP NOTE	2.10000	11/06/06	30,000,000.00	30,000,000.00	29,952,600.00
<b>CNSU Total</b>							30,000,000.00	30,000,000.00	29,952,600.00
PSI	NTRD	COP1	18535	LACCAL MARINA DEL REY SER C	4.97500	08/01/07	11,728,069.66	11,728,069.66	11,728,069.66
PSI	NTRD	COP1	62089	LACCAL MARINA DEL REY SER C	4.97500	08/01/07	8,139.16	8,139.16	8,139.16
PSI	NTRD	COP1	62117	LACCAL MARINA DEL REY SER C	4.97500	08/01/07	1,016.85	1,016.85	1,016.85
PSI	NTRD	COP1	62153	LACCAL MARINA DEL REY SER C	4.97500	08/01/07	1,013.01	1,013.01	1,013.01
PSI	NTRD	COP1	62164	LACCAL MARINA DEL REY SER C	4.97500	08/01/07	791.50	791.50	791.50
PSI	NTRD	COP1	62214	LACCAL MARINA DEL REY SER C	4.97500	08/01/07	1,474.32	1,474.32	1,474.32
PSI	NTRD	COP1	62234	LACCAL MARINA DEL REY SER C	4.97500	08/01/07	879.90	879.90	879.90
PSI	NTRD	COP1	62277	LACCAL MARINA DEL REY SER C	4.97500	08/01/07	572.99	572.99	572.99
PSI	NTRD	COP1	62293	LACCAL MARINA DEL REY SER C	4.97500	08/01/07	106.63	106.63	106.63
PSI	NTRD	COP1	62337	LACCAL MARINA DEL REY SER C	4.97500	08/01/07	583.73	583.73	583.73
PSI	NTRD	COP1	62358	LACCAL MARINA DEL REY SER C	4.97500	08/01/07	138.44	138.44	138.44
<b>COP1 Total</b>							11,742,786.19	11,742,786.19	11,742,786.19
PSI	NTRD	CPD	60778	PFIZER INC CP	1.03000	09/01/04	50,000,000.00	50,000,000.00	49,996,890.00
PSI	NTRD	CPD	60779	PFIZER INC CP	1.03000	09/01/04	26,260,000.00	26,260,000.00	26,258,366.63
PSI	NTRD	CPD	60788	ABN AMRO NA FINANCE INC CP	1.05000	09/20/04	25,000,000.00	24,986,145.83	24,978,405.00
PSI	NTRD	CPD	60809	PFIZER INC CP	1.03000	09/09/04	50,000,000.00	49,988,555.56	49,980,015.00
PSI	NTRD	CPD	60842	PRIVATE EXPORT FDG CORP CP	1.05000	09/14/04	35,000,000.00	34,986,729.17	34,978,625.50
PSI	NTRD	CPD	60850	PFIZER INC CP	1.03000	09/09/04	48,310,000.00	48,298,942.38	48,290,690.49
PSI	NTRD	CPD	60893	ABN AMRO NA FINANCE INC CP	1.05000	09/20/04	25,000,000.00	24,986,145.83	24,978,405.00
PSI	NTRD	CPD	61274	PFIZER INC CP	1.45000	01/25/05	50,000,000.00	49,705,972.22	49,628,265.00
PSI	NTRD	CPD	61895	CAFCO LLC CP	1.40000	09/17/04	50,000,000.00	49,968,888.89	49,963,140.00
PSI	NTRD	CPD	61932	CXC LLC CP	1.40000	09/08/04	50,000,000.00	49,986,388.89	49,982,125.00
PSI	NTRD	CPD	62006	CRC FUNDING LLC CP	1.45000	09/24/04	50,000,000.00	49,953,680.56	49,948,375.00

Los Angeles County Treasurer  
Treasurer Portfolio Compared to Market Value  
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Fund: Pooled Surplus Investment  
Attachment X

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	62103	FALCON ASSET SEC CORP CP	1.50000	09/09/04	8,212,000.00	8,209,262.67	8,208,615.83
PSI	NTRD	CPD	62189	VARIABLE FUNDING CAP CORP CP	1.53000	09/13/04	50,000,000.00	49,974,500.00	49,970,685.00
PSI	NTRD	CPD	62210	PFIZER INC CP	1.53000	10/06/04	25,027,000.00	24,989,772.34	24,984,704.37
PSI	NTRD	CPD	62220	CAFCO LLC CP	1.59000	10/20/04	46,000,000.00	45,900,448.34	45,896,642.60
PSI	NTRD	CPD	62243	VARIABLE FUNDING CAP CORP CP	1.54000	09/23/04	50,000,000.00	49,952,944.44	49,948,905.00
PSI	NTRD	CPD	62244	CITIGROUP GLOBAL MKT HLDGS CP	1.52000	09/08/04	33,000,000.00	32,990,246.67	32,988,202.50
PSI	NTRD	CPD	62251	MORGAN STANLEY CP	1.52000	09/08/04	50,000,000.00	49,985,222.22	49,981,575.00
PSI	NTRD	CPD	62252	MORGAN STANLEY CP	1.52000	09/10/04	50,000,000.00	49,981,000.00	49,977,220.00
PSI	NTRD	CPD	62253	JUPITER SECURITIZATION CORP CP	1.54000	09/24/04	50,000,000.00	49,950,805.55	49,946,725.00
PSI	NTRD	CPD	62256	FALCON ASSET SEC CORP CP	1.54000	09/27/04	25,000,000.00	24,972,194.44	24,970,097.50
PSI	NTRD	CPD	62266	MORGAN STANLEY CP	1.52000	09/03/04	50,000,000.00	49,995,777.78	49,992,465.00
PSI	NTRD	CPD	62267	MORGAN STANLEY CP	1.52000	09/10/04	50,000,000.00	49,981,000.00	49,977,220.00
PSI	NTRD	CPD	62269	JUPITER SECURITIZATION CORP CP	1.57000	09/30/04	22,991,000.00	22,961,922.77	22,960,495.54
PSI	NTRD	CPD	62270	CRC FUNDING LLC CP	1.60000	10/14/04	50,000,000.00	49,904,444.44	49,902,565.00
PSI	NTRD	CPD	62279	BEAR STEARNS COS INC CP	1.50000	09/10/04	50,000,000.00	49,981,250.00	49,977,220.00
PSI	NTRD	CPD	62280	BEAR STEARNS COS INC CP	1.53000	09/22/04	50,000,000.00	49,955,375.00	49,951,085.00
PSI	NTRD	CPD	62283	MERRILL LYNCH & CO CP	1.50000	09/08/04	50,000,000.00	49,985,416.67	49,982,125.00
PSI	NTRD	CPD	62290	JUPITER SECURITIZATION CORP CP	1.57000	09/27/04	50,000,000.00	49,943,305.56	49,940,195.00
PSI	NTRD	CPD	62291	JUPITER SECURITIZATION CORP CP	1.57000	09/27/04	50,000,000.00	49,943,305.56	49,940,195.00
PSI	NTRD	CPD	62292	FALCON ASSET SEC CORP CP	1.57000	09/28/04	40,000,000.00	39,952,900.00	39,950,412.00
PSI	NTRD	CPD	62294	MERRILL LYNCH & CO CP	1.50000	09/10/04	33,000,000.00	32,987,625.00	32,985,417.30
PSI	NTRD	CPD	62298	MERRILL LYNCH & CO CP	1.50000	09/07/04	29,902,000.00	29,894,524.50	29,892,568.91
PSI	NTRD	CPD	62318	COCA COLA CO CP	1.49000	09/14/04	17,300,000.00	17,290,691.64	17,288,764.52
PSI	NTRD	CPD	62319	CITIGROUP GLOBAL MKT HLDGS CP	1.56000	09/24/04	50,000,000.00	49,950,166.66	49,948,375.00
PSI	NTRD	CPD	62320	MERRILL LYNCH & CO CP	1.50000	09/10/04	50,000,000.00	49,981,250.00	49,977,905.00
PSI	NTRD	CPD	62321	MERRILL LYNCH & CO CP	1.50000	09/10/04	37,000,000.00	36,986,125.00	36,983,649.70
PSI	NTRD	CPD	62322	BEAR STEARNS COS INC CP	1.50000	09/16/04	50,000,000.00	49,968,750.00	49,964,150.00
PSI	NTRD	CPD	62323	CHEVRON TEXACO FDG CORP CP	1.50000	09/07/04	50,000,000.00	49,987,500.00	49,984,444.00
PSI	NTRD	CPD	62324	CHEVRON TEXACO FDG CORP CP	1.50000	09/07/04	25,000,000.00	24,993,750.00	24,992,222.00
PSI	NTRD	CPD	62329	CRC FUNDING LLC CP	1.64000	10/22/04	34,000,000.00	33,921,006.67	33,920,161.20
PSI	NTRD	CPD	62348	SHEFFIELD RECEIVABLES CORP CP	1.56000	09/15/04	15,115,000.00	15,105,830.23	15,105,131.42
PSI	NTRD	CPD	62349	PREF RECEIVABLES FDG CORP CP	1.55000	09/24/04	50,000,000.00	49,950,486.11	49,948,333.33
PSI	NTRD	CPD	62352	CITIGROUP GLOBAL MKT HLDGS CP	1.53000	09/07/04	50,000,000.00	49,987,250.00	49,984,230.00
PSI	NTRD	CPD	62353	CITIGROUP GLOBAL MKT HLDGS CP	1.53000	09/07/04	17,000,000.00	16,995,665.00	16,994,638.20
<b>CPD Total</b>							<b>1,818,117,000.00</b>	<b>1,816,633,164.59</b>	<b>1,816,400,643.54</b>
PSI	NTRD	CPI	62138	AMEX CREDIT CORP CP	1.50000	09/09/04	2,379,000.00	2,379,000.00	2,378,940.81
PSI	NTRD	CPI	62147	TOYOTA MOTOR CREDIT CORP CP	1.63000	11/09/04	50,000,000.00	50,000,000.00	49,984,986.50
PSI	NTRD	CPI	62191	HOUSEHOLD FINANCE CORP CP	1.53000	09/16/04	50,000,000.00	50,000,000.00	49,996,912.00
PSI	NTRD	CPI	62208	HOUSEHOLD FINANCE CORP CP	1.53000	09/17/04	50,000,000.00	50,000,000.00	49,996,721.00
PSI	NTRD	CPI	62209	TOYOTA MOTOR CREDIT CORP CP	1.59000	10/18/04	25,000,000.00	25,000,000.00	24,994,123.00
PSI	NTRD	CPI	62211	AMEX CREDIT CORP CP	1.50000	09/20/04	20,000,000.00	20,000,000.00	19,997,903.60

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PSI	NTRD	CPI	62221	AIG FUNDING INC CP	1.50000	09/20/04	12,500,000.00	12,500,000.00	12,498,689.75
PSI	NTRD	CPI	62239	AMERICAN GEN FINANCE CORP CP	1.51000	09/17/04	31,010,000.00	31,010,000.00	31,007,673.63
PSI	NTRD	CPI	62254	HOUSEHOLD FINANCE CORP CP	1.63000	10/19/04	50,000,000.00	50,000,000.00	49,990,738.50
PSI	NTRD	CPI	62260	AMERICAN GEN FINANCE CORP CP	1.52000	09/20/04	33,735,000.00	33,735,000.00	33,731,840.04
PSI	NTRD	CPI	62272	AIG FUNDING INC CP	1.51000	09/21/04	50,000,000.00	50,000,000.00	49,994,792.50
PSI	NTRD	CPI	62273	AIG FUNDING INC CP	1.51000	09/21/04	5,000,000.00	5,000,000.00	4,999,479.25
PSI	NTRD	CPI	62274	TOYOTA MOTOR CREDIT CORP CP	1.53000	09/24/04	23,098,000.00	23,098,000.00	23,095,562.47
PSI	NTRD	CPI	62281	TOYOTA MOTOR CREDIT CORP CP	1.71000	11/29/04	50,000,000.00	50,000,000.00	49,983,490.50
PSI	NTRD	CPI	62295	AIG FUNDING INC CP	1.51000	09/23/04	23,900,000.00	23,900,000.00	23,897,276.12
PSI	NTRD	CPI	62296	AMERICAN GEN FINANCE CORP CP	1.52000	09/23/04	26,100,000.00	26,100,000.00	26,097,192.42
PSI	NTRD	CPI	62317	TOYOTA MOTOR CREDIT CORP CP	1.53000	09/21/04	50,000,000.00	50,000,000.00	49,995,377.50
PSI	NTRD	CPI	62342	GE CAPITAL CORP CP	1.58000	09/01/04	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	CPI	62343	GE CAPITAL CORP CP	1.58000	09/01/04	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	CPI	62344	GE CAPITAL CORP CP	1.58000	09/01/04	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	CPI	62345	GE CAPITAL CORP CP	1.58000	09/01/04	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	CPI	62346	GE CAPITAL CORP CP	1.58000	09/01/04	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	CPI	62347	GE CAPITAL CORP CP	1.58000	09/01/04	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	CPI	62350	CHEVRON TEXACO FDG CORP CP	1.50000	09/10/04	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	CPI	62351	CHEVRON TEXACO FDG CORP CP	1.50000	09/16/04	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	CPI	62354	GE CAPITAL CORP CP	1.58000	09/01/04	28,274,000.00	28,274,000.00	28,274,000.00
<b>CPI Total</b>							<b>980,996,000.00</b>	<b>980,996,000.00</b>	<b>980,915,699.59</b>
PSI	NTRD	CSSU	57512	WELLS FARGO BK NOTE (CALLABLE)	1.50000	01/03/06	50,000,000.00	50,000,000.00	49,605,500.00
PSI	NTRD	CSSU	57513	WELLS FARGO BK NOTE (CALLABLE)	1.50000	01/03/06	50,000,000.00	50,000,000.00	49,605,500.00
<b>CSSU Total</b>							<b>100,000,000.00</b>	<b>100,000,000.00</b>	<b>99,211,000.00</b>
PSI	NTRD	FCDN	59218	FFCB D/N	1.33000	10/15/04	30,000,000.00	29,951,233.33	29,943,000.00
PSI	NTRD	FCDN	59232	FFCB D/N	1.33000	10/15/04	13,000,000.00	12,978,867.78	12,975,300.00
<b>FCDN Total</b>							<b>43,000,000.00</b>	<b>42,930,101.11</b>	<b>42,918,300.00</b>
PSI	NTRD	FFCB	57153	FFCB	1.30000	12/10/04	50,000,000.00	50,000,000.00	49,921,875.00
PSI	NTRD	FFCB	57311	FFCB (CALLABLE)	1.35000	03/18/05	50,000,000.00	49,994,205.63	49,843,750.00
PSI	NTRD	FFCB	57312	FFCB (CALLABLE)	1.35000	03/18/05	30,000,000.00	29,996,523.38	29,906,250.00
PSI	NTRD	FFCB	57412	FFCB (CALLABLE)	1.37000	06/30/05	50,000,000.00	50,000,000.00	49,718,750.00
PSI	NTRD	FFCB	57457	FFCB (CALLABLE)	1.20000	12/23/04	50,000,000.00	49,997,427.14	49,906,250.00
PSI	NTRD	FFCB	57458	FFCB (CALLABLE)	1.20000	12/23/04	25,000,000.00	24,998,713.57	24,953,125.00
PSI	NTRD	FFCB	57459	FFCB (CALLABLE)	1.25000	06/24/05	24,530,000.00	24,520,067.20	24,376,687.50
PSI	NTRD	FFCB	57506	FFCB (CALLABLE)	1.55000	09/23/05	10,575,000.00	10,573,756.83	10,512,210.94
PSI	NTRD	FFCB	57507	FFCB (CALLABLE)	1.55000	09/23/05	10,400,000.00	10,398,777.40	10,338,250.00
PSI	NTRD	FFCB	57565	FFCB (CALLABLE)	1.11000	10/01/04	50,000,000.00	50,000,000.00	49,968,750.00
PSI	NTRD	FFCB	57566	FFCB (CALLABLE)	1.11000	10/01/04	50,000,000.00	50,000,000.00	49,968,750.00
PSI	NTRD	FFCB	57567	FFCB (CALLABLE)	1.11000	10/01/04	5,000,000.00	5,000,000.00	4,996,875.00

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PSI	NTRD	FFCB	57875	FFCB	1.00000	09/27/04	24,450,000.00	24,447,159.39	24,434,718.75
PSI	NTRD	FFCB	58226	FFCB (CALLABLE)	1.25000	01/24/05	25,000,000.00	24,984,902.78	24,945,312.50
PSI	NTRD	FFCB	58227	FFCB (CALLABLE)	1.45000	07/07/05	17,975,000.00	17,921,065.48	17,885,125.00
PSI	NTRD	FFCB	58463	FFCB (CALLABLE)	3.05000	08/25/06	24,243,333.33	24,239,335.17	24,250,909.37
PSI	NTRD	FFCB	58639	FFCB (CALLABLE)	3.14000	09/22/06	13,235,000.00	13,232,732.78	13,243,271.88
PSI	NTRD	FFCB	58657	FFCB (CALLABLE)	3.15000	09/15/06	6,375,000.00	6,375,000.00	6,376,992.19
PSI	NTRD	FFCB	58658	FFCB (CALLABLE)	3.20000	10/04/06	22,295,000.00	22,290,215.15	22,315,901.56
PSI	NTRD	FFCB	58717	FFCB (CALLABLE)	2.49000	03/22/06	10,435,000.00	10,435,000.00	10,438,260.94
PSI	NTRD	FFCB	58743	FFCB (CALLABLE)	1.96000	09/22/05	25,000,000.00	24,989,571.14	24,953,125.00
PSI	NTRD	FFCB	58821	FFCB	1.20000	10/01/04	34,750,000.00	34,749,541.41	34,728,281.25
PSI	NTRD	FFCB	58835	FFCB	2.75000	09/22/06	39,950,000.00	39,881,501.26	39,950,000.00
PSI	NTRD	FFCB	59042	FFCB (CALLABLE)	2.05000	10/20/05	5,000,000.00	5,000,000.00	4,992,187.50
PSI	NTRD	FFCB	59059	FFCB (CALLABLE)	1.90000	10/28/05	20,675,000.00	20,649,338.68	20,603,929.69
PSI	NTRD	FFCB	59060	FFCB (CALLABLE)	2.01000	10/28/05	50,000,000.00	50,000,000.00	49,890,625.00
PSI	NTRD	FFCB	59073	FFCB (CALLABLE)	2.05000	10/20/05	15,000,000.00	15,000,000.00	14,976,562.50
PSI	NTRD	FFCB	59097	FFCB	2.87500	08/25/06	12,095,000.00	12,111,836.03	12,095,000.00
PSI	NTRD	FFCB	59098	FFCB (CALLABLE)	3.04000	11/06/06	25,000,000.00	25,000,000.00	25,039,062.50
PSI	NTRD	FFCB	59099	FFCB (CALLABLE)	2.57000	05/04/06	50,000,000.00	50,000,000.00	50,031,250.00
PSI	NTRD	FFCB	59116	FFCB (CALLABLE)	2.20000	11/04/05	50,000,000.00	50,000,000.00	49,984,375.00
PSI	NTRD	FFCB	59233	FFCB	2.10000	11/04/05	25,000,000.00	25,000,000.00	24,968,750.00
PSI	NTRD	FFCB	59258	FFCB	1.35000	11/03/04	50,000,000.00	50,002,754.10	49,968,750.00
PSI	NTRD	FFCB	59279	FFCB	1.35000	11/03/04	31,709,000.00	31,708,017.54	31,689,181.88
PSI	NTRD	FFCB	59297	FFCB	1.65000	05/05/05	12,375,000.00	12,368,435.47	12,347,929.69
PSI	NTRD	FFCB	60603	FFCB (CALLABLE)	1.30000	03/08/05	11,400,000.00	11,398,825.64	11,364,375.00
PSI	NTRD	FFCB	60805	FFCB (CALLABLE)	1.93000	03/15/06	50,000,000.00	49,992,286.50	49,421,875.00
PSI	NTRD	FFCB	60822	FFCB (CALLABLE)	1.23000	03/22/05	7,000,000.00	7,000,000.00	6,973,750.00
PSI	NTRD	FFCB	60825	FFCB	1.25000	06/09/05	33,900,000.00	33,900,000.00	33,698,718.75
PSI	NTRD	FFCB	61029	FFCB	2.00000	04/19/06	50,000,000.00	50,000,000.00	49,625,000.00
PSI	NTRD	FFCB	61030	FFCB (CALLABLE)	2.19000	04/19/06	18,830,000.00	18,826,163.07	18,747,618.75
PSI	NTRD	FFCB	61098	FFCB (CALLABLE)	3.24000	04/23/07	10,175,000.00	10,175,000.00	10,178,179.69
PSI	NTRD	FFCB	61104	FFCB	2.20000	04/26/06	50,000,000.00	49,971,136.99	49,781,250.00
PSI	NTRD	FFCB	61105	FFCB	1.87500	10/26/05	25,000,000.00	25,000,000.00	24,914,062.50
PSI	NTRD	FFCB	61158	FFCB (CALLABLE)	2.87000	04/19/07	14,675,000.00	14,602,819.95	14,642,898.44
PSI	NTRD	FFCB	61159	FFCB	1.75000	10/26/05	30,000,000.00	29,969,419.71	29,856,000.00
PSI	NTRD	FFCB	61282	FFCB	2.50000	05/10/06	9,000,000.00	9,000,000.00	9,000,000.00
PSI	NTRD	FFCB	61376	FFCB	2.62500	12/15/05	35,000,000.00	35,054,455.17	35,164,062.50
PSI	NTRD	FFCB	61449	FFCB (CALLABLE)	3.75000	05/18/07	10,005,000.00	10,005,000.00	10,117,556.25
PSI	NTRD	FFCB	61465	FFCB (CALLABLE)	3.00000	06/08/06	13,750,000.00	13,742,406.89	13,754,296.88
PSI	NTRD	FFCB	61593	FFCB (CALLABLE)	3.29000	06/21/06	6,000,000.00	6,000,000.00	6,058,125.00
PSI	NTRD	FFCB	61646	FFCB	2.12500	07/17/06	50,000,000.00	49,183,452.38	49,562,500.00
PSI	NTRD	FFCB	61765	FFCB	2.05000	11/04/05	39,590,000.00	39,317,769.97	39,528,140.63

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PSI	NTRD	FFCB	61901	FFCB	2.12500	08/15/05	31,452,000.00	31,444,319.09	31,471,657.50
		<b>FFCB Total</b>					<b>1,491,844,333.33</b>	<b>1,490,448,932.89</b>	<b>1,488,381,092.53</b>
PSI	NTRD	FHLB	49685	FHLB (CALLABLE)	3.50000	11/26/04	26,500,000.00	26,498,960.31	26,607,656.25
PSI	NTRD	FHLB	49707	FHLB (CALLABLE)	3.39000	12/03/04	50,000,000.00	50,000,000.00	50,203,125.00
PSI	NTRD	FHLB	56930	FHLB	3.37500	11/15/04	50,000,000.00	50,193,202.15	50,156,250.00
PSI	NTRD	FHLB	57151	FHLB	3.62500	10/15/04	50,000,000.00	50,142,097.66	50,109,375.00
PSI	NTRD	FHLB	57410	FHLB	4.12500	11/15/04	50,000,000.00	50,301,684.99	50,234,375.00
PSI	NTRD	FHLB	57411	FHLB	4.12500	11/15/04	10,000,000.00	10,060,337.00	10,046,875.00
PSI	NTRD	FHLB	57480	FHLB	1.20000	03/23/05	24,000,000.00	23,996,187.79	23,902,500.00
PSI	NTRD	FHLB	58617	FHLB	2.12500	12/15/04	50,000,000.00	50,072,761.19	50,046,875.00
PSI	NTRD	FHLB	58899	FHLB (CALLABLE)	1.30000	01/28/05	50,000,000.00	49,977,053.39	49,890,625.00
PSI	NTRD	FHLB	59332	FHLB	2.12500	12/15/04	26,280,000.00	26,332,291.84	26,304,637.50
PSI	NTRD	FHLB	60557	FHLB (CALLABLE)	1.70000	09/09/05	25,000,000.00	25,000,000.00	24,898,437.50
PSI	NTRD	FHLB	60806	FHLB (CALLABLE)	1.55000	09/30/05	6,750,000.00	6,750,000.00	6,707,812.50
PSI	NTRD	FHLB	60853	FHLB	1.75000	08/15/05	20,925,000.00	20,999,678.82	20,859,609.38
PSI	NTRD	FHLB	60868	FHLB (CALLABLE)	2.10000	07/21/06	25,000,000.00	25,000,000.00	24,765,625.00
PSI	NTRD	FHLB	60869	FHLB (CALLABLE)	2.10000	07/21/06	25,000,000.00	25,000,000.00	24,765,625.00
PSI	NTRD	FHLB	60870	FHLB (CALLABLE)	2.03000	06/30/06	25,000,000.00	24,989,857.06	24,757,812.50
PSI	NTRD	FHLB	60884	FHLB (CALLABLE)	2.10000	10/13/06	50,000,000.00	50,000,000.00	49,359,375.00
PSI	NTRD	FHLB	61059	FHLB (CALLABLE)	1.62500	07/20/05	13,000,000.00	12,995,410.09	12,951,250.00
PSI	NTRD	FHLB	61594	FHLB (CALLABLE)	3.00000	01/13/06	12,000,000.00	12,000,000.00	12,041,250.00
PSI	NTRD	FHLB	61647	FHLB (CALLABLE)	3.00000	01/13/06	16,750,000.00	16,750,000.00	16,770,937.50
PSI	NTRD	FHLB	61788	FHLB (CALLABLE)	2.62500	10/20/05	12,400,000.00	12,394,734.41	12,407,750.00
PSI	NTRD	FHLB	62264	FHLB	2.50000	03/13/06	25,000,000.00	25,000,000.00	25,031,250.00
		<b>FHLB Total</b>					<b>643,605,000.00</b>	<b>644,454,256.70</b>	<b>642,819,028.13</b>
PSI	NTRD	FHLM	62010	FHLMC (CALLABLE)	3.25000	08/16/06	50,000,000.00	50,000,000.00	50,132,500.00
PSI	NTRD	FHLM	62034	FHLMC (CALLABLE)	3.00000	02/23/06	50,000,000.00	50,000,000.00	50,109,375.00
PSI	NTRD	FHLM	62216	FHLMC (CALLABLE)	3.00000	11/17/06	12,650,000.00	12,648,755.05	12,673,718.75
		<b>FHLM Total</b>					<b>112,650,000.00</b>	<b>112,648,755.05</b>	<b>112,915,593.75</b>
PSI	NTRD	FHLM	62010	FHLMC (CALLABLE)	3.25000	08/16/06	50,000,000.00	50,000,000.00	50,132,500.00
PSI	NTRD	FHLM	62034	FHLMC (CALLABLE)	3.00000	02/23/06	50,000,000.00	50,000,000.00	50,109,375.00
PSI	NTRD	FHLM	62216	FHLMC (CALLABLE)	3.00000	11/17/06	12,650,000.00	12,648,755.05	12,673,718.75
		<b>FHLM Total</b>					<b>112,650,000.00</b>	<b>112,648,755.05</b>	<b>112,915,593.75</b>
PSI	NTRD	FHLM	62010	FHLMC (CALLABLE)	3.25000	08/16/06	50,000,000.00	50,000,000.00	50,132,500.00
PSI	NTRD	FHLM	62034	FHLMC (CALLABLE)	3.00000	02/23/06	50,000,000.00	50,000,000.00	50,109,375.00
PSI	NTRD	FHLM	62216	FHLMC (CALLABLE)	3.00000	11/17/06	12,650,000.00	12,648,755.05	12,673,718.75
		<b>FHLM Total</b>					<b>112,650,000.00</b>	<b>112,648,755.05</b>	<b>112,915,593.75</b>
PSI	NTRD	FHLM	62010	FHLMC (CALLABLE)	3.25000	08/16/06	50,000,000.00	50,000,000.00	50,132,500.00
PSI	NTRD	FHLM	62034	FHLMC (CALLABLE)	3.00000	02/23/06	50,000,000.00	50,000,000.00	50,109,375.00
PSI	NTRD	FHLM	62216	FHLMC (CALLABLE)	3.00000	11/17/06	12,650,000.00	12,648,755.05	12,673,718.75
		<b>FHLM Total</b>					<b>112,650,000.00</b>	<b>112,648,755.05</b>	<b>112,915,593.75</b>
PSI	NTRD	FHLM	62010	FHLMC (CALLABLE)	3.25000	08/16/06	50,000,000.00	50,000,000.00	50,132,500.00
PSI	NTRD	FHLM	62034	FHLMC (CALLABLE)	3.00000	02/23/06	50,000,000.00	50,000,000.00	50,109,375.00
PSI	NTRD	FHLM	62216	FHLMC (CALLABLE)	3.00000	11/17/06	12,650,000.00	12,648,755.05	12,673,718.75
		<b>FHLM Total</b>					<b>112,650,000.00</b>	<b>112,648,755.05</b>	<b>112,915,593.75</b>
PSI	NTRD	FHLM	62010	FHLMC (CALLABLE)	3.25000	08/16/06	50,000,000.00	50,000,000.00	50,132,500.00
PSI	NTRD	FHLM	62034	FHLMC (CALLABLE)	3.00000	02/23/06	50,000,000.00	50,000,000.00	50,109,375.00
PSI	NTRD	FHLM	62216	FHLMC (CALLABLE)	3.00000	11/17/06	12,650,000.00	12,648,755.05	12,673,718.75
		<b>FHLM Total</b>					<b>112,650,000.00</b>	<b>112,648,755.05</b>	<b>112,915,593.75</b>
PSI	NTRD	FHLM	62010	FHLMC (CALLABLE)	3.25000	08/16/06	50,000,000.00	50,000,000.00	50,132,500.00
PSI	NTRD	FHLM	62034	FHLMC (CALLABLE)	3.00000	02/23/06	50,000,000.00	50,000,000.00	50,109,375.00
PSI	NTRD	FHLM	62216	FHLMC (CALLABLE)	3.00000	11/17/06	12,650,000.00	12,648,755.05	12,673,718.75
		<b>FHLM Total</b>					<b>112,650,000.00</b>	<b>112,648,755.05</b>	<b>112,915,593.75</b>
PSI	NTRD	FHLM	62010	FHLMC (CALLABLE)	3.25000	08/16/06	50,000,000.00	50,000,000.00	50,132,500.00
PSI	NTRD	FHLM	62034	FHLMC (CALLABLE)	3.00000	02/23/06	50,000,000.00	50,000,000.00	50,109,375.00
PSI	NTRD	FHLM	62216	FHLMC (CALLABLE)	3.00000	11/17/06	12,650,000.00	12,648,755.05	12,673,718.75
		<b>FHLM Total</b>					<b>112,650,000.00</b>	<b>112,648,755.05</b>	<b>112,915,593.75</b>
PSI	NTRD	FHLM	62010	FHLMC (CALLABLE)	3.25000	08/16/06	50,000,000.00	50,000,000.00	50,132,500.00
PSI	NTRD	FHLM	62034	FHLMC (CALLABLE)	3.00000	02/23/06	50,000,000.00	50,000,000.00	50,109,375.00
PSI	NTRD	FHLM	62216	FHLMC (CALLABLE)	3.00000	11/17/06	12,650,000.00	12,648,755.05	12,673,718.75
		<b>FHLM Total</b>					<b>112,650,000.00</b>	<b>112,648,755.05</b>	<b>112,915,593.75</b>
PSI	NTRD	FHLM	62010	FHLMC (CALLABLE)	3.25000	08/16/06	50,000,000.00	50,000,000.00	50,132,500.00
PSI	NTRD	FHLM	62034	FHLMC (CALLABLE)	3.00000	02/23/06	50,000,000.00	50,000,000.00	50,109,375.00
PSI	NTRD	FHLM	62216	FHLMC (CALLABLE)	3.00000	11/17/06	12,650,000.00	12,648,755.05	12,673,718.75
		<b>FHLM Total</b>					<b>112,650,000.00</b>	<b>112,648,755.05</b>	<b>112,915,593.75</b>
PSI	NTRD	FHLM	62010	FHLMC (CALLABLE)	3.25000	08/16/06	50,000,000.00	50,000,000.00	50,132,500.00
PSI	NTRD	FHLM	62034	FHLMC (CALLABLE)	3.00000	02/23/06	50,000,000.00	50,000,000.00	50,109,375.00
PSI	NTRD	FHLM	62216	FHLMC (CALLABLE)	3.00000	11/17/06	12,650,000.00	12,648,755.05	12,673,718.75
		<b>FHLM Total</b>					<b>112,650,000.00</b>	<b>112,648,755.05</b>	<b>112,915,593.75</b>
PSI	NTRD	FHLM	62010	FHLMC (CALLABLE)	3.25000	08/16/06	50,000,000.00	50,000,000.00	50,132,500.00
PSI	NTRD	FHLM	62034	FHLMC (CALLABLE)	3.00000	02/23/06	50,000,000.00	50,000,000.00	50,109,375.00
PSI	NTRD	FHLM	62216	FHLMC (CALLABLE)	3.00000	11/17/06	12,650,000.00	12,648,755.05	12,673,718.75
		<b>FHLM Total</b>					<b>112,650,000.00</b>	<b>112,648,755.05</b>	<b>112,915,593.75</b>
PSI	NTRD	FHLM	62010	FHLMC (CALLABLE)	3.25000	08/16/06	50,000,000.00	50,000,000.00	50,132,500.00
PSI	NTRD	FHLM	62034	FHLMC (CALLABLE)	3.00000	02/23/06	50,000,000.00	50,000,000.00	50,109,375.00
PSI	NTRD	FHLM	62216	FHLMC (CALLABLE)	3.00000	11/17/06	12,650,000.00	12,648,755.05	12,673,718.75
		<b>FHLM Total</b>					<b>112,650,000.00</b>	<b>112,648,755.05</b>	<b>112,915,593.75</b>
PSI	NTRD	FHLM	62010	FHLMC (CALLABLE)	3.25000	08/16/06	50,000,000.00	50,000,000.00	50,132,500.00
PSI	NTRD	FHLM	62034	FHLMC (CALLABLE)	3.00000	02/23/06	50,000,000.00	50,000,000.00	50,109,375.00
PSI	NTRD	FHLM	62216	FHLMC (CALLABLE)	3.00000	11/17/06	12,650,000.00	12,648,755.05	12,673,718.75
		<b>FHLM Total</b>					<b>112,650,000.00</b>	<b>112,648,755.05</b>	<b>112,915,593.75</b>
PSI	NTRD	FHLM	62010	FHLMC (CALLABLE)	3.25000	08/16/06	50,000,000.00	50,000,000.00	50,132,500.00
PSI	NTRD	FHLM	62034	FHLMC (CALLABLE)	3.00000	02/23/06	50,000,000.00	50,000,000.00	50,109,375.00
PSI	NTRD	FHLM	62216	FHLMC (CALLABLE)	3.00000	11/17/06	12,650,000.00	12,648,755.05	12,673,718.75
		<b>FHLM Total</b>					<b>112,650,000.00</b>	<b>112,648,755.05</b>	<b>112,915,593.75</b>
PSI	NTRD	FHLM	62010	FHLMC (CALLABLE)	3.25000	08/16/06	50,000,000.00	50,000,000.00	50,132,500.0

Los Angeles County Treasurer  
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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FNMA	60265	FNMA (CALLABLE)	2.21000	05/05/06	34,261,000.00	34,229,089.22	34,121,814.69
PSI	NTRD	FNMA	60266	FNMA (CALLABLE)	2.26000	05/17/06	25,000,000.00	25,000,000.00	24,906,250.00
PSI	NTRD	FNMA	60328	FNMA (CALLABLE)	2.25000	02/28/06	50,000,000.00	50,000,000.00	49,890,625.00
PSI	NTRD	FNMA	60329	FNMA (CALLABLE)	2.41000	02/13/06	50,000,000.00	50,000,000.00	50,015,625.00
PSI	NTRD	FNMA	60556	FNMA (CALLABLE)	2.25000	02/17/06	50,000,000.00	50,037,610.52	49,906,250.00
PSI	NTRD	FNMA	60823	FNMA (CALLABLE)	1.75000	06/16/06	50,000,000.00	49,860,390.82	49,328,125.00
PSI	NTRD	FNMA	60824	FNMA (CALLABLE)	1.75000	06/16/06	15,000,000.00	14,958,117.25	14,798,437.50
PSI	NTRD	FNMA	60871	FNMA (CALLABLE)	2.00000	04/20/06	50,000,000.00	50,000,000.00	49,640,625.00
PSI	NTRD	FNMA	60882	FNMA (CALLABLE)	2.00000	04/20/06	50,000,000.00	49,987,753.42	49,640,625.00
PSI	NTRD	FNMA	60919	FNMA (CALLABLE)	2.12500	10/05/06	10,000,000.00	9,979,079.96	9,887,500.00
PSI	NTRD	FNMA	60954	FNMA (CALLABLE)	2.12000	04/21/06	50,000,000.00	50,000,000.00	49,734,375.00
PSI	NTRD	FNMA	61140	FNMA (CALLABLE)	3.00000	04/19/06	38,300,000.00	38,612,599.45	38,443,625.00
PSI	NTRD	FNMA	61177	FNMA	2.50000	06/15/06	25,000,000.00	24,985,219.67	24,992,187.50
PSI	NTRD	FNMA	61207	FNMA (CALLABLE)	1.80000	05/27/05	27,400,000.00	27,400,000.00	27,348,625.00
PSI	NTRD	FNMA	61645	FNMA (CALLABLE)	2.68000	09/28/05	50,000,000.00	50,000,000.00	50,015,625.00
PSI	NTRD	FNMA	61977	FNMA (CALLABLE)	3.03000	08/10/06	50,000,000.00	50,000,000.00	50,203,125.00
<b>FNMA Total</b>							<b>818,736,000.00</b>	<b>818,907,353.29</b>	<b>816,641,486.57</b>
PSI	NTRD	FNMD	59319	FNMA D/N	1.34000	10/15/04	25,000,000.00	24,959,055.56	24,952,500.00
PSI	NTRD	FNMD	59482	FNMA D/N	1.33000	11/12/04	25,000,000.00	24,933,500.00	24,920,000.00
<b>FNMD Total</b>							<b>50,000,000.00</b>	<b>49,892,555.56</b>	<b>49,872,500.00</b>
PSI	NTRD	FRAQ2	57338	FHLB (CALLABLE)	2.27000	06/16/06	50,000,000.00	50,000,000.00	50,221,000.00
PSI	NTRD	FRAQ2	60296	FNMA (CALLABLE)	2.12000	02/17/06	50,000,000.00	50,000,000.00	49,990,500.00
PSI	NTRD	FRAQ2	61329	FNMA [CALLABLE]	2.74000	05/24/07	50,000,000.00	50,000,000.00	50,331,000.00
PSI	NTRD	FRAQ2	61766	FNMA [CALLABLE]	2.63000	07/20/07	50,000,000.00	50,000,000.00	50,350,000.00
PSI	NTRD	FRAQ2	61926	FHLMC (CALLABLE)	1.72000	09/22/05	50,000,000.00	50,013,864.94	49,993,000.00
<b>FRAQ2 Total</b>							<b>250,000,000.00</b>	<b>250,013,864.94</b>	<b>250,885,500.00</b>
PSI	NTRD	HLPC	5058	FHLMC PARTICIPATION CERTIF	9.25000	12/01/08	371,942.26	371,909.22	401,812.94
<b>HLPC Total</b>							<b>371,942.26</b>	<b>371,909.22</b>	<b>401,812.94</b>
PSI	NTRD	MCPN	60737	FHLB (CALLABLE)	1.20000	04/13/05	10,000,000.00	10,000,000.00	9,959,375.00
<b>MCPN Total</b>							<b>10,000,000.00</b>	<b>10,000,000.00</b>	<b>9,959,375.00</b>
PSI	NTRD	MCSA	57508	FHLB (CALLABLE)	1.70000	12/30/05	50,000,000.00	50,000,000.00	49,703,125.00
PSI	NTRD	MCSA	57509	FHLB (CALLABLE)	1.70000	12/30/05	50,000,000.00	50,000,000.00	49,703,125.00
PSI	NTRD	MCSA	57510	FHLB (CALLABLE)	1.70000	12/30/05	50,000,000.00	50,000,000.00	49,703,125.00
PSI	NTRD	MCSA	57511	FHLB (CALLABLE)	1.75000	01/09/06	50,000,000.00	50,000,000.00	49,625,000.00
PSI	NTRD	MCSA	60268	FNMA (CALLABLE)	2.37500	08/10/06	50,000,000.00	50,000,000.00	50,062,500.00
PSI	NTRD	MCSA	60269	FNMA (CALLABLE)	2.37500	08/10/06	50,000,000.00	50,000,000.00	50,062,500.00
PSI	NTRD	MCSA	60604	FHLB (CALLABLE)	2.12500	09/22/06	50,000,000.00	50,000,000.00	49,687,500.00
PSI	NTRD	MCSA	60605	FHLB (CALLABLE)	2.12500	09/25/06	20,000,000.00	19,993,565.43	19,862,500.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	MCSA	60606	FHLB (CALLABLE)	2.12500	09/25/06	5,000,000.00	5,000,000.00	4,965,625.00
PSI	NTRD	MCSA	60736	FNMA (CALLABLE)	1.75000	10/20/05	19,000,000.00	19,039,868.77	18,994,062.50
PSI	NTRD	MCSA	60807	FHLB (CALLABLE)	2.00000	10/12/06	50,000,000.00	50,000,000.00	49,906,250.00
PSI	NTRD	MCSA	60808	FHLB (CALLABLE)	2.00000	10/12/06	50,000,000.00	50,000,000.00	49,906,250.00
PSI	NTRD	MCSA	60826	FHLB (CALLABLE)	1.75000	10/06/06	5,250,000.00	5,247,250.65	5,235,234.38
PSI	NTRD	MCSA	60978	FHLB (CALLABLE)	2.00000	04/28/06	50,000,000.00	50,000,000.00	49,968,750.00
PSI	NTRD	MCSA	60979	FHLB (CALLABLE)	2.00000	04/28/06	50,000,000.00	50,000,000.00	49,984,375.00
PSI	NTRD	MCSA	60996	FNMA (CALLABLE)	2.00000	04/27/06	50,000,000.00	50,000,000.00	49,984,375.00
PSI	NTRD	MCSA	60997	FNMA (CALLABLE)	2.00000	04/27/06	50,000,000.00	50,000,000.00	49,984,375.00
PSI	NTRD	MCSA	61763	FNMA (CALLABLE)	3.25000	07/20/07	50,000,000.00	50,000,000.00	50,093,750.00
PSI	NTRD	MCSA	61764	FNMA (CALLABLE)	3.25000	07/20/07	10,000,000.00	10,000,000.00	10,018,750.00
PSI	NTRD	MCSA	61946	FHLMC (CALLABLE)	3.00000	08/03/07	50,000,000.00	50,000,000.00	50,393,000.00
PSI	NTRD	MCSA	61947	FHLMC (CALLABLE)	3.00000	08/03/07	3,215,000.00	3,215,000.00	3,240,269.90
PSI	NTRD	MCSA	62052	FHLMC (CALLABLE)	2.20000	08/18/06	33,485,000.00	33,474,736.62	33,516,392.19
<b>MCSA Total</b>							<b>845,950,000.00</b>	<b>845,970,421.47</b>	<b>844,600,833.97</b>
PSI	NTRD	MMF	62338	GOLDMAN SACHS MMF	0.00000	09/13/04	1,000,000.00	1,000,000.00	1,000,000.00
<b>MMF Total</b>							<b>1,000,000.00</b>	<b>1,000,000.00</b>	<b>1,000,000.00</b>
PSI	NTRD	NCD1	61960	FIRST TENNESSEE BK NA CD	1.44000	09/17/04	50,000,000.00	50,000,000.00	49,994,505.50
PSI	NTRD	NCD1	62107	FIRST TENNESSEE BK NA CD	1.49000	09/07/04	50,000,000.00	50,000,000.00	49,998,914.50
PSI	NTRD	NCD1	62148	FIRST TENNESSEE BK NA CD	1.53000	09/13/04	50,000,000.00	50,000,000.00	49,998,712.00
PSI	NTRD	NCD1	62171	WELLS FARGO BK NA CD	1.53000	09/20/04	50,000,000.00	50,000,000.00	49,995,523.50
PSI	NTRD	NCD1	62201	CITIBANK NA CD	1.65000	11/22/04	50,000,000.00	50,000,000.00	49,990,685.00
PSI	NTRD	NCD1	62212	WELLS FARGO BK NA CD	1.53000	09/23/04	42,000,000.00	42,000,000.00	41,995,686.18
PSI	NTRD	NCD1	62247	FIRST TENNESSEE BK NA CD	1.54000	09/23/04	50,000,000.00	50,000,000.00	49,998,070.00
PSI	NTRD	NCD1	62255	WELLS FARGO BK NA CD	1.55000	09/29/04	50,000,000.00	50,000,000.00	49,994,351.00
PSI	NTRD	NCD1	62265	CITIBANK NA NY CD	1.71000	11/29/04	50,000,000.00	50,000,000.00	49,997,500.00
PSI	NTRD	NCD1	62268	WELLS FARGO BK NA CD	1.60000	10/04/04	50,000,000.00	50,000,000.00	49,995,739.00
<b>NCD1 Total</b>							<b>492,000,000.00</b>	<b>492,000,000.00</b>	<b>491,959,686.68</b>
PSI	NTRD	NOTE	55902	USTN	2.00000	11/30/04	50,000,000.00	50,082,852.31	50,056,500.00
PSI	NTRD	NOTE	55903	USTN	2.00000	11/30/04	50,000,000.00	50,082,852.31	50,056,500.00
PSI	NTRD	NOTE	55908	USTN	2.00000	11/30/04	50,000,000.00	50,082,852.31	50,056,500.00
PSI	NTRD	NOTE	55909	USTN	2.00000	11/30/04	50,000,000.00	50,082,852.31	50,056,500.00
PSI	NTRD	NOTE	55910	USTN	2.00000	11/30/04	50,000,000.00	50,082,852.31	50,056,500.00
PSI	NTRD	NOTE	55911	USTN	1.87500	09/30/04	50,000,000.00	50,024,174.66	50,017,500.00
PSI	NTRD	NOTE	55912	USTN	1.87500	09/30/04	50,000,000.00	50,024,174.66	50,017,500.00
PSI	NTRD	NOTE	55913	USTN	1.87500	09/30/04	50,000,000.00	50,024,174.66	50,017,500.00
PSI	NTRD	NOTE	55914	USTN	1.87500	09/30/04	50,000,000.00	50,024,174.66	50,017,500.00
PSI	NTRD	NOTE	55915	USTN	1.87500	09/30/04	50,000,000.00	50,024,174.66	50,017,500.00
PSI	NTRD	NOTE	55943	USTN	2.00000	11/30/04	50,000,000.00	50,067,845.39	50,056,500.00



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PSI	NTRD	NOTE	55944	USTN	2.00000	11/30/04	50,000,000.00	50,067,845.39	50,056,500.00
PSI	NTRD	NOTE	55945	USTN	1.87500	09/30/04	50,000,000.00	50,019,413.92	50,017,500.00
PSI	NTRD	NOTE	55946	USTN	1.87500	09/30/04	50,000,000.00	50,019,413.92	50,017,500.00
PSI	NTRD	NOTE	55947	USTN	1.87500	09/30/04	50,000,000.00	50,019,413.92	50,017,500.00
PSI	NTRD	NOTE	56872	USTN	2.00000	11/30/04	50,000,000.00	50,082,416.47	50,056,500.00
PSI	NTRD	NOTE	56873	USTN	2.00000	11/30/04	50,000,000.00	50,082,416.47	50,056,500.00
PSI	NTRD	NOTE	56876	USTN	2.00000	11/30/04	50,000,000.00	50,082,416.47	50,056,500.00
PSI	NTRD	NOTE	56877	USTN	2.00000	11/30/04	50,000,000.00	50,082,416.47	50,056,500.00
PSI	NTRD	NOTE	56878	USTN	2.00000	11/30/04	50,000,000.00	50,082,416.47	50,056,500.00
PSI	NTRD	NOTE	56879	USTN	2.00000	11/30/04	50,000,000.00	50,082,416.47	50,056,500.00
PSI	NTRD	NOTE	58615	USTN	2.00000	08/31/05	50,000,000.00	49,988,281.25	50,021,500.00
PSI	NTRD	NOTE	58616	USTN	1.87500	09/30/04	50,000,000.00	50,020,897.94	50,017,500.00
PSI	NTRD	NOTE	59277	USTN	2.00000	11/30/04	50,000,000.00	50,084,783.38	50,056,500.00
PSI	NTRD	NOTE	59278	USTN	2.00000	11/30/04	50,000,000.00	50,084,783.38	50,056,500.00
PSI	NTRD	NOTE	59347	USTN	2.00000	11/30/04	50,000,000.00	50,076,367.69	50,056,500.00
PSI	NTRD	NOTE	59450	USTN	1.75000	12/31/04	50,000,000.00	50,072,983.69	50,021,500.00
PSI	NTRD	NOTE	59451	USTN	1.75000	12/31/04	50,000,000.00	50,072,983.69	50,021,500.00
PSI	NTRD	NOTE	59532	USTN	1.75000	12/31/04	50,000,000.00	50,066,430.54	50,021,500.00
PSI	NTRD	NOTE	59533	USTN	1.75000	12/31/04	50,000,000.00	50,066,430.54	50,021,500.00
PSI	NTRD	NOTE	59550	USTN	1.75000	12/31/04	50,000,000.00	50,066,596.21	50,021,500.00
PSI	NTRD	NOTE	59551	USTN	1.75000	12/31/04	50,000,000.00	50,066,596.21	50,021,500.00
PSI	NTRD	NOTE	59572	USTN	1.75000	12/31/04	50,000,000.00	50,064,453.13	50,021,500.00
PSI	NTRD	NOTE	59573	USTN	1.75000	12/31/04	50,000,000.00	50,064,453.13	50,021,500.00
PSI	NTRD	NOTE	59574	USTN	1.75000	12/31/04	50,000,000.00	50,064,453.13	50,021,500.00
PSI	NTRD	NOTE	59575	USTN	1.75000	12/31/04	50,000,000.00	50,064,453.13	50,021,500.00
PSI	NTRD	NOTE	59603	USTN	1.87500	11/30/05	50,000,000.00	49,873,221.02	49,882,810.00
PSI	NTRD	NOTE	59604	USTN	1.87500	11/30/05	50,000,000.00	49,873,221.02	49,882,810.00
PSI	NTRD	NOTE	59605	USTN	1.87500	11/30/05	50,000,000.00	49,873,221.02	49,882,810.00
PSI	NTRD	NOTE	59606	USTN	1.87500	11/30/05	50,000,000.00	49,873,221.02	49,882,810.00
PSI	NTRD	NOTE	59934	USTN	1.87500	12/31/05	50,000,000.00	49,977,395.35	49,843,750.00
PSI	NTRD	NOTE	59935	USTN	1.87500	12/31/05	50,000,000.00	49,951,466.48	49,843,750.00
PSI	NTRD	NOTE	59936	USTN	1.87500	12/31/05	50,000,000.00	49,951,466.48	49,843,750.00
PSI	NTRD	NOTE	59937	USTN	1.87500	12/31/05	50,000,000.00	49,977,395.35	49,843,750.00
PSI	NTRD	NOTE	60024	USTN	1.62500	01/31/05	50,000,000.00	50,076,275.19	49,988,500.00
PSI	NTRD	NOTE	60025	USTN	1.62500	01/31/05	50,000,000.00	50,076,275.19	49,988,500.00
PSI	NTRD	NOTE	60321	USTN	1.62500	01/31/05	50,000,000.00	50,076,038.83	49,988,500.00
PSI	NTRD	NOTE	60322	USTN	1.62500	01/31/05	50,000,000.00	50,076,038.83	49,988,500.00
PSI	NTRD	NOTE	60323	USTN	1.62500	01/31/05	50,000,000.00	50,075,229.91	49,988,500.00
PSI	NTRD	NOTE	60324	USTN	1.62500	01/31/05	50,000,000.00	50,075,229.91	49,988,500.00
PSI	NTRD	NOTE	60325	USTN	1.62500	01/31/05	50,000,000.00	50,075,229.91	49,988,500.00
PSI	NTRD	NOTE	60326	USTN	1.62500	01/31/05	50,000,000.00	50,075,229.91	49,988,500.00
PSI	NTRD	NOTE	60437	USTN	1.50000	02/28/05	50,000,000.00	50,058,900.52	49,945,310.00

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PSI	NTRD	NOTE	60438	USTN	1.50000	02/28/05	50,000,000.00	50,058,900.52	49,945,310.00
PSI	NTRD	NOTE	60558	USTN	1.25000	05/31/05	50,000,000.00	50,001,157.41	49,781,250.00
PSI	NTRD	NOTE	60559	USTN	1.25000	05/31/05	50,000,000.00	50,001,157.41	49,781,250.00
PSI	NTRD	NOTE	60560	USTN	1.25000	05/31/05	50,000,000.00	50,001,157.41	49,781,250.00
PSI	NTRD	NOTE	60561	USTN	1.25000	05/31/05	50,000,000.00	50,001,157.41	49,781,250.00
PSI	NTRD	NOTE	60562	USTN	1.12500	06/30/05	50,000,000.00	49,936,070.11	49,689,500.00
PSI	NTRD	NOTE	60563	USTN	1.12500	06/30/05	50,000,000.00	49,936,070.11	49,689,500.00
PSI	NTRD	NOTE	60564	USTN	1.12500	06/30/05	50,000,000.00	49,936,070.11	49,689,500.00
PSI	NTRD	NOTE	60565	USTN	1.12500	06/30/05	50,000,000.00	49,936,070.11	49,689,500.00
PSI	NTRD	NOTE	60615	USTN	1.62500	03/31/05	50,000,000.00	50,103,027.34	49,953,125.00
PSI	NTRD	NOTE	60616	USTN	1.62500	03/31/05	50,000,000.00	50,103,027.34	49,953,125.00
PSI	NTRD	NOTE	60638	USTN	1.62500	03/31/05	50,000,000.00	50,108,560.78	49,953,125.00
PSI	NTRD	NOTE	60639	USTN	1.62500	03/31/05	50,000,000.00	50,108,560.78	49,953,125.00
PSI	NTRD	NOTE	60640	USTN	1.25000	05/31/05	50,000,000.00	49,980,019.36	49,781,250.00
PSI	NTRD	NOTE	60641	USTN	1.25000	05/31/05	50,000,000.00	49,980,019.36	49,781,250.00
PSI	NTRD	NOTE	60642	USTN	1.25000	05/31/05	50,000,000.00	49,980,019.36	49,781,250.00
PSI	NTRD	NOTE	60643	USTN	1.25000	05/31/05	50,000,000.00	49,980,019.36	49,781,250.00
PSI	NTRD	NOTE	60964	USTN	1.62500	03/31/05	50,000,000.00	50,089,290.36	49,953,125.00
PSI	NTRD	NOTE	60965	USTN	1.62500	03/31/05	50,000,000.00	50,089,290.36	49,953,125.00
PSI	NTRD	NOTE	60966	USTN	1.62500	03/31/05	50,000,000.00	50,089,290.36	49,953,125.00
PSI	NTRD	NOTE	61066	USTN	1.25000	05/31/05	50,000,000.00	49,938,106.80	49,781,250.00
PSI	NTRD	NOTE	61067	USTN	1.25000	05/31/05	50,000,000.00	49,938,106.80	49,781,250.00
PSI	NTRD	NOTE	61068	USTN	1.25000	05/31/05	50,000,000.00	49,938,106.80	49,781,250.00
PSI	NTRD	NOTE	61069	USTN	1.25000	05/31/05	50,000,000.00	49,938,106.80	49,781,250.00
PSI	NTRD	NOTE	61093	USTN	1.25000	05/31/05	50,000,000.00	49,908,226.89	49,781,250.00
PSI	NTRD	NOTE	61094	USTN	1.25000	05/31/05	50,000,000.00	49,908,226.89	49,781,250.00
PSI	NTRD	NOTE	61095	USTN	1.50000	03/31/06	50,000,000.00	49,534,265.73	49,449,000.00
PSI	NTRD	NOTE	61096	USTN	1.50000	03/31/06	50,000,000.00	49,534,265.73	49,449,000.00
PSI	NTRD	NOTE	61197	USTN	1.87500	09/30/04	50,000,000.00	50,028,861.46	50,017,500.00
PSI	NTRD	NOTE	61198	USTN	1.87500	09/30/04	50,000,000.00	50,028,861.46	50,017,500.00
PSI	NTRD	NOTE	61327	USTN	2.25000	04/30/06	50,000,000.00	49,756,705.73	49,990,000.00
<b>NOTE Total</b>							<b>4,200,000,000.00</b>	<b>4,201,034,345.64</b>	<b>4,194,293,235.00</b>
PSI	NTRD	REPO	62330	REPO FNMA 7.125 03-15-07	1.51000	09/01/04	55,642,000.00	55,642,000.00	55,642,000.00
PSI	NTRD	REPO	62331	REPO FNMA 7.125 03-15-07	1.51000	09/01/04	55,642,000.00	55,642,000.00	55,642,000.00
PSI	NTRD	REPO	62332	REPO FNMA 7.125 03-15-07	1.51000	09/01/04	55,642,000.00	55,642,000.00	55,642,000.00
PSI	NTRD	REPO	62333	REPO FNMA D/N 11-10-04	1.51000	09/01/04	48,861,000.00	48,861,000.00	48,861,000.00
PSI	NTRD	REPO	62334	REPO FNMA D/N 11-10-04	1.51000	09/01/04	34,213,000.00	34,213,000.00	34,213,000.00
PSI	NTRD	REPO	62355	REPO FNMA D/N 11-10-04	1.56000	09/01/04	48,836,000.00	48,836,000.00	48,836,000.00
PSI	NTRD	REPO	62356	REPO FNMA D/N 09-27-04	1.56000	09/01/04	26,164,000.00	26,164,000.00	26,164,000.00
<b>REPO Total</b>							<b>325,000,000.00</b>	<b>325,000,000.00</b>	<b>325,000,000.00</b>

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PSI	NTRD	SLMA	57561	SLMA (CALLABLE)	1.45000	06/15/05	50,000,000.00	50,000,000.00	49,776,500.00
PSI	NTRD	SLMA	57562	SLMA (CALLABLE)	1.45000	06/15/05	50,000,000.00	50,000,000.00	49,776,500.00
PSI	NTRD	SLMA	57563	SLMA (CALLABLE)	1.20000	01/27/05	50,000,000.00	50,000,000.00	49,880,000.00
PSI	NTRD	SLMA	57564	SLMA (CALLABLE)	1.20000	01/27/05	50,000,000.00	50,000,000.00	49,880,000.00
PSI	NTRD	SLMA	60380	SLMA	3.62500	09/30/04	31,720,000.00	31,782,683.81	31,769,562.50
<b>SLMA Total</b>							<b>231,720,000.00</b>	<b>231,782,683.81</b>	<b>231,082,562.50</b>
PSI	NTRD	YANK1	60195	ROYAL BK OF SCOTLAND PLC NY CD	1.15000	10/12/04	50,000,000.00	49,999,975.11	49,968,995.00
PSI	NTRD	YANK1	60211	ROYAL BK OF SCOTLAND PLC NY CD	1.26000	01/24/05	50,000,000.00	50,000,000.00	49,872,290.00
PSI	NTRD	YANK1	60222	RABOBANK NEDERLAND NY CD	1.42000	12/27/04	50,000,000.00	50,033,410.81	49,930,100.00
PSI	NTRD	YANK1	60247	ABN AMRO BK NV CHICAGO CD	1.26000	01/27/05	50,000,000.00	50,001,014.83	49,869,755.00
PSI	NTRD	YANK1	60270	SOCIETE GENERALE NA NY CD	1.40500	09/07/04	25,000,000.00	25,001,153.09	24,998,942.75
PSI	NTRD	YANK1	60327	ROYAL BK OF CANADA NY CD	1.38250	01/31/05	50,000,000.00	50,000,520.46	49,881,260.00
PSI	NTRD	YANK1	60545	ROYAL BK OF SCOTLAND PLC NY CD	1.25000	02/28/05	25,000,000.00	25,000,000.00	24,902,547.50
PSI	NTRD	YANK1	60568	RABOBANK NEDERLAND NY CD	1.25000	02/28/05	50,000,000.00	50,000,000.00	49,830,650.00
PSI	NTRD	YANK1	60579	ABN AMRO BK NV CHICAGO CD	1.24500	03/02/05	50,000,000.00	49,996,256.16	49,811,915.00
PSI	NTRD	YANK1	60594	ROYAL BK OF CANADA NY CD	1.26500	03/03/05	50,000,000.00	49,998,745.32	49,815,920.00
PSI	NTRD	YANK1	60626	BK OF MONTREAL CHICAGO CD	1.10500	09/30/04	50,000,000.00	50,000,000.11	49,979,035.00
PSI	NTRD	YANK1	60764	BNP PARIBAS NY CD	1.12500	12/13/04	50,000,000.00	50,001,418.61	49,897,320.00
PSI	NTRD	YANK1	60817	SOCIETE GENERALE NY CD	1.04500	09/23/04	50,000,000.00	50,000,151.95	49,982,045.00
PSI	NTRD	YANK1	60969	BK OF MONTREAL CHICAGO CD	1.12500	10/07/04	50,000,000.00	50,000,497.15	49,971,645.00
PSI	NTRD	YANK1	60970	BK OF MONTREAL CHICAGO CD	1.09000	09/07/04	50,000,000.00	50,000,082.95	49,994,975.00
PSI	NTRD	YANK1	60982	BK OF NOVA SCOTIA PORTLAND CD	1.13000	10/07/04	50,000,000.00	50,000,486.76	49,971,900.00
PSI	NTRD	YANK1	61011	TORONTO DOMINION BK NY CD	1.08500	09/09/04	25,000,000.00	25,000,027.65	24,996,737.50
PSI	NTRD	YANK1	61047	ROYAL BK OF CANADA NY CD	1.21000	03/14/05	25,000,000.00	24,981,186.43	24,896,652.50
PSI	NTRD	YANK1	61257	BNP PARIBAS SF CD	1.72500	05/03/05	50,000,000.00	50,003,330.50	49,863,310.50
PSI	NTRD	YANK1	61667	BK OF NOVA SCOTIA NY CD	1.44000	09/17/04	50,000,000.00	50,000,221.46	49,996,120.00
PSI	NTRD	YANK1	61678	BNP PARIBAS SF CD	1.46500	09/24/04	50,000,000.00	50,000,318.26	49,995,355.00
PSI	NTRD	YANK1	61689	SVENSKA HANDELSBANKEN NY CD	1.47000	09/27/04	25,000,000.00	25,000,179.87	24,997,482.50
PSI	NTRD	YANK1	61804	RABOBANK NEDERLAND NY CD	1.50000	09/30/04	50,000,000.00	50,000,797.61	49,995,665.00
PSI	NTRD	YANK1	61805	LLOYDS TSB BK PLC NY CD	1.50000	09/30/04	50,000,000.00	50,000,795.13	49,995,660.00
PSI	NTRD	YANK1	61887	RABOBANK NEDERLAND NY CD	1.52000	09/30/04	50,000,000.00	50,001,987.07	49,996,495.00
PSI	NTRD	YANK1	61927	TORONTO DOMINION BK NY CD	1.43000	09/15/04	50,000,000.00	50,000,193.96	49,994,937.00
PSI	NTRD	YANK1	61933	UBS AG STAMFORD CT CD	1.41500	09/14/04	50,000,000.00	50,000,270.18	49,996,345.00
PSI	NTRD	YANK1	61987	RABOBANK NEDERLAND NY CD	1.54000	10/20/04	50,000,000.00	49,999,313.08	49,990,785.00
PSI	NTRD	YANK1	62018	SOCIETE GENERALE NY CD	1.46000	09/29/04	50,000,000.00	50,000,387.89	49,994,275.00
PSI	NTRD	YANK1	62047	TORONTO DOMINION BK NY CD	1.44000	09/02/04	44,000,000.00	44,000,012.21	43,999,604.00
PSI	NTRD	YANK1	62095	BK OF NOVA SCOTIA NY CD	1.63000	11/08/04	50,000,000.00	50,001,410.66	49,990,245.00
PSI	NTRD	YANK1	62178	SOCIETE GENERALE NY CD	1.62000	11/12/04	50,000,000.00	49,996,982.47	49,988,735.00
PSI	NTRD	YANK1	62186	SVENSKA HANDELSBANKEN NY CD	1.64000	11/18/04	50,000,000.00	50,001,078.74	49,990,035.00
PSI	NTRD	YANK1	62190	ROYAL BK OF SCOTLAND PLC NY CD	1.59000	10/19/04	50,000,000.00	50,000,664.83	49,994,500.00
PSI	NTRD	YANK1	62218	ROYAL BK OF SCOTLAND PLC NY CD	1.08000	10/12/04	49,000,000.00	48,971,733.05	48,965,837.20

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PSI	NTRD	YANK1	62236	CIBC NY CD	1.68000	11/30/04	50,000,000.00	50,001,244.34	49,993,635.00
PSI	NTRD	YANK1	62271	DEUTSCHE BK AG NY CD	1.63000	10/25/04	50,000,000.00	50,000,000.00	49,996,925.00
PSI	NTRD	YANK1	62314	SOCIETE GENERALE NY CD	1.72000	11/29/04	50,000,000.00	50,001,230.85	49,987,555.00
PSI	NTRD	YANK1	62335	SVENSKA HANDELSBANKEN NY CD	1.51000	09/21/04	50,000,000.00	50,000,277.53	49,997,375.00
PSI	NTRD	YANK1	62336	DEUTSCHE BANK AG NY CD	1.71000	11/29/04	50,000,000.00	50,000,000.00	49,997,500.00
PSI	NTRD	YANK1	62357	DEUTSCHE BK AG NY CD	1.57000	10/04/04	20,000,000.00	20,000,000.00	19,998,114.00
YANK1 Total							1,888,000,000.00	1,887,997,557.08	1,886,289,175.45
PSI-NTRD Total							14,729,733,061.78	14,728,776,252.18	14,712,163,330.84
PSI Historical Cost							14,743,844,931.97		

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SPI	AST	BOND	10283	U.S.T. BOND	10.37500	11/15/12	250,000.00	246,990.96	306,825.00
							250,000.00	246,990.96	306,825.00
BOND Total									
AST - ATTORNEY SETTLEMENT TRUST Total							250,000.00	246,990.96	306,825.00
SPI	BLPSI	TBIL	60753	UST BILL	0.98901	09/16/04	500,000.00	499,793.96	499,700.00
SPI	BLPSI	TBIL	61497	UST BILL	1.39000	12/02/04	500,000.00	498,223.89	497,960.00
SPI	BLPSI	TBIL	61902	UST BILL	1.28500	10/14/04	500,000.00	499,232.57	499,180.00
SPI	BLPSI	TBIL	61903	UST BILL	1.43500	11/18/04	500,000.00	498,445.42	498,320.00
SPI	BLPSI	TBIL	61913	UST BILL	1.62989	01/13/05	500,000.00	496,966.59	496,850.00
SPI	BLPSI	TBIL	62128	UST BILL	1.66549	02/10/05	500,000.00	496,252.65	496,080.00
TBIL Total							3,000,000.00	2,988,915.08	2,988,090.00
BLPSI - BLP SCHOOLS SELF INS AUTHORITY Total							3,000,000.00	2,988,915.08	2,988,090.00
SPI	GF	1TRD	2581	FLYING TRIANGLE LOAN	5.50000	12/01/14	173,858.17	173,858.17	173,858.17
SPI	GF	1TRD	2822	FLYING TRIANGLE LOAN	5.50000	01/01/15	175,001.84	175,001.84	175,001.84
SPI	GF	1TRD	3187	FLYING TRIANGLE LOAN	5.50000	02/01/15	58,638.00	58,638.00	58,638.00
SPI	GF	1TRD	3463	FLYING TRIANGLE LOAN	5.50000	03/01/15	236,090.02	236,090.02	236,090.02
SPI	GF	1TRD	12057	FLYING TRIANGLE LOAN	5.50000	04/01/17	158,892.67	158,892.67	158,892.67
SPI	GF	1TRD	14004	FLYING TRIANGLE LOAN	5.50000	08/01/12	59,507.44	59,507.44	59,507.44
SPI	GF	1TRD	15858	FLYING TRIANGLE LOAN	5.50000	07/01/13	44,068.40	44,068.40	44,068.40
SPI	GF	1TRD	16864	FLYING TRIANGLE LOAN	5.50000	01/01/14	121,560.19	121,560.19	121,560.19
SPI	GF	1TRD	17270	FLYING TRIANGLE LOAN	5.50000	04/01/14	192,305.38	192,305.38	192,305.38
SPI	GF	1TRD	17567	FLYING TRIANGLE SLUSHER	4.50000	04/24/14	262,500.00	262,500.00	262,500.00
SPI	GF	1TRD	17795	FLYING TRIANGLE LOAN	5.50000	05/01/14	69,884.33	69,884.33	69,884.33
1TRD Total							1,552,306.44	1,552,306.44	1,552,306.44
SPI	GF	2TRD	2538	ABALONE COVE LOAN	6.82500	12/01/04	6,327.10	6,327.10	6,327.10
2TRD Total							6,327.10	6,327.10	6,327.10
SPI	GF	LTBD	7563	CI BOND 2608	7.00000	01/02/05	81,615.54	81,615.54	82,734.49
SPI	GF	LTBD	35272	RPV TAX ALLOCATION BOND	5.00000	09/02/21	5,455,000.00	5,455,000.00	5,455,000.00
LTBD Total							5,536,615.54	5,536,615.54	5,537,734.49
GF - GENERAL FUND Total							7,095,249.08	7,095,249.08	7,096,368.03
SPI	LACOE	GIC4	61825	AIGMFCIA-ALHAMBRA USD	2.24000	06/28/05	5,071,239.66	5,071,239.66	5,071,239.66
SPI	LACOE	GIC4	61826	AIGMFCIA-BURBANK USD	2.24000	06/28/05	3,959,470.15	3,959,470.15	3,959,470.15
SPI	LACOE	GIC4	61827	AIGMFCIA-CERRITOS CCD	2.24000	06/28/05	2,583,718.90	2,583,718.90	2,583,718.90
SPI	LACOE	GIC4	61828	AIGMFCIA-CHARTER OAK USD	2.24000	06/28/05	2,025,295.86	2,025,295.86	2,025,295.86
SPI	LACOE	GIC4	61829	AIGMFCIA-CITRUS CCD	2.24000	06/28/05	4,629,577.78	4,629,577.78	4,629,577.78
SPI	LACOE	GIC4	61830	AIGMFCIA-EL MONTE UNION HS	2.24000	06/28/05	2,040,525.57	2,040,525.57	2,040,525.57

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SPI	LACOE	GIC4	61831	AIGMFCIA-GLENDALE CCD	2.24000	06/28/05	4,050,848.46	4,050,848.46	4,050,848.46
SPI	LACOE	GIC4	61832	AIGMFCIA-HAWTHORNE SD	2.24000	06/28/05	64,884.06	64,884.06	64,884.06
SPI	LACOE	GIC4	61833	AIGMFCIA-LA CANADA USD	2.24000	06/28/05	1,258,733.34	1,258,733.34	1,258,733.34
SPI	LACOE	GIC4	61834	AIGMFCIA-LONG BEACH CCD	2.24000	06/28/05	2,071,239.63	2,071,239.63	2,071,239.63
SPI	LACOE	GIC4	61835	AIGMFCIA-MONROVIA USD	2.24000	06/28/05	2,411,115.41	2,411,115.41	2,411,115.41
SPI	LACOE	GIC4	61836	AIGMFCIA-PALMDALE SD	2.24000	06/28/05	10,147,812.59	10,147,812.59	10,147,812.59
SPI	LACOE	GIC4	61837	AIGMFCIA-PALOS VERDES PEN USD	2.24000	06/28/05	5,071,239.63	5,071,239.63	5,071,239.63
SPI	LACOE	GIC4	61838	AIGMFCIA-REDONDO BEACH USD	2.24000	06/28/05	3,700,564.94	3,700,564.94	3,700,564.94
SPI	LACOE	GIC4	61839	AIGMFCIA-SANTA MONICA CCD	2.24000	06/28/05	5,071,239.62	5,071,239.62	5,071,239.62
<b>GIC4 Total</b>							<b>54,157,505.60</b>	<b>54,157,505.60</b>	<b>54,157,505.60</b>
<b>LACOE - LA COUNTY OFFICE OF EDUCATION Total</b>							<b>54,157,505.60</b>	<b>54,157,505.60</b>	<b>54,157,505.60</b>
SPI	LAUSDK	FFCB	55846	FFCB	2.37500	10/01/04	50,000,000.00	50,044,366.20	50,031,250.00
SPI	LAUSDK	FFCB	55847	FFCB	2.37500	10/01/04	36,308,000.00	36,339,315.65	36,330,692.50
<b>FFCB Total</b>							<b>86,308,000.00</b>	<b>86,383,681.85</b>	<b>86,361,942.50</b>
SPI	LAUSDK	FHLB	55734	FHLB	1.87500	02/15/05	50,000,000.00	50,062,625.00	50,000,000.00
SPI	LAUSDK	FHLB	55735	FHLB	1.87500	02/15/05	33,230,000.00	33,271,620.57	33,230,000.00
SPI	LAUSDK	FHLB	55736	FHLB	1.87500	02/15/05	10,000,000.00	10,012,079.35	10,000,000.00
SPI	LAUSDK	FHLB	55739	FHLB	1.62500	04/15/05	48,400,000.00	48,405,958.66	48,309,250.00
SPI	LAUSDK	FHLB	55740	FHLB	1.62500	04/15/05	34,700,000.00	34,703,661.73	34,634,937.50
<b>FHLB Total</b>							<b>176,330,000.00</b>	<b>176,455,945.31</b>	<b>176,174,187.50</b>
SPI	LAUSDK	FHLM	55737	FHLMC	1.87500	01/15/05	43,000,000.00	43,054,787.43	43,013,437.50
SPI	LAUSDK	FHLM	55738	FHLMC	1.87500	01/15/05	50,000,000.00	50,063,706.31	50,015,625.00
SPI	LAUSDK	FHLM	55800	FHLMC	3.25000	11/15/04	50,000,000.00	50,188,230.52	50,140,625.00
SPI	LAUSDK	FHLM	55803	FHLMC	3.25000	11/15/04	39,500,000.00	39,648,702.11	39,611,093.75
<b>FHLM Total</b>							<b>182,500,000.00</b>	<b>182,955,426.37</b>	<b>182,780,781.25</b>
SPI	LAUSDK	FNMA	55773	FNMA	1.87500	12/15/04	50,000,000.00	50,048,835.52	50,015,625.00
SPI	LAUSDK	FNMA	55774	FNMA	1.87500	12/15/04	40,300,000.00	40,339,361.43	40,312,593.75
<b>FNMA Total</b>							<b>90,300,000.00</b>	<b>90,388,196.95</b>	<b>90,328,218.75</b>
SPI	LAUSDK	NOTE	55776	UST NOTE	1.50000	02/28/05	43,500,000.00	43,507,604.24	43,452,419.70
<b>NOTE Total</b>							<b>43,500,000.00</b>	<b>43,507,604.24</b>	<b>43,452,419.70</b>
SPI	LAUSDK	SLMA	55775	SLMA	2.00000	03/15/05	50,000,000.00	50,105,416.10	50,015,625.00
<b>SLMA Total</b>							<b>50,000,000.00</b>	<b>50,105,416.10</b>	<b>50,015,625.00</b>
<b>LAUSDK - LAUSD MEASURE K Total</b>							<b>628,938,000.00</b>	<b>629,796,270.82</b>	<b>629,113,174.70</b>
SPI	MAST	BOND	10524	UST BOND	10.37500	11/15/12	75,000.00	74,092.46	92,047.50

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SPI	MAST	BOND	18810	UST BOND	7.25000	05/15/16	85,000.00	87,525.26	106,904.50
		<b>BOND Total</b>					160,000.00	161,617.72	198,952.00
		<b>MAST - MGMT ATTORNEY SETTLEMENT TRUST Total</b>					160,000.00	161,617.72	198,952.00
SPI	MTSAC	FHLB	62060	FHLB	2.25000	12/15/05	4,000,000.00	3,987,516.80	3,998,750.00
SPI	MTSAC	FHLB	62064	FHLB	2.50000	03/15/06	5,250,000.00	5,237,293.22	5,256,562.50
SPI	MTSAC	FHLB	62069	FHLB	3.25000	08/15/05	2,700,000.00	2,725,006.29	2,729,531.25
		<b>FHLB Total</b>					11,950,000.00	11,949,816.31	11,984,843.75
SPI	MTSAC	FHLD	62055	FHLB D/N	1.61000	11/17/04	1,250,000.00	1,245,695.48	1,245,750.00
SPI	MTSAC	FHLD	62058	FHLB D/N	2.22000	07/22/05	2,700,000.00	2,646,054.00	2,649,240.00
		<b>FHLD Total</b>					3,950,000.00	3,891,749.48	3,894,990.00
SPI	MTSAC	FHLM	62065	FHLMC	1.87500	02/15/06	5,250,000.00	5,194,885.46	5,215,546.88
SPI	MTSAC	FHLM	62067	FHLMC	2.12500	11/15/05	4,000,000.00	3,985,770.21	3,998,750.00
		<b>FHLM Total</b>					9,250,000.00	9,180,655.67	9,214,296.88
SPI	MTSAC	FHLMD	62056	FHLMC D/N	1.99000	04/15/05	2,300,000.00	2,271,139.47	2,272,170.00
SPI	MTSAC	FHLMD	62061	FHLMC D/N	1.53500	10/15/04	1,250,000.00	1,247,601.56	1,247,625.00
SPI	MTSAC	FHLMD	62063	FHLMC D/N	1.96500	03/31/05	1,300,000.00	1,284,956.83	1,285,700.00
SPI	MTSAC	FHLMD	62071	FHLMC D/N	1.68000	12/14/04	1,250,000.00	1,243,875.00	1,243,875.00
SPI	MTSAC	FHLMD	62072	FHLMC D/N	1.84500	02/08/05	1,300,000.00	1,289,273.38	1,289,600.00
		<b>FHLMD Total</b>					7,400,000.00	7,336,846.24	7,338,970.00
SPI	MTSAC	FNMA	62059	FNMA	1.87500	09/15/05	2,700,000.00	2,688,365.90	2,693,250.00
SPI	MTSAC	FNMA	62066	FNMA	2.00000	01/15/06	5,250,000.00	5,210,917.75	5,228,671.88
SPI	MTSAC	FNMA	62068	FNMA	2.87500	10/15/05	4,000,000.00	4,024,260.50	4,035,000.00
		<b>FNMA Total</b>					11,950,000.00	11,923,544.15	11,956,921.88
SPI	MTSAC	FNMD	62054	FNMA D/N	1.81000	01/19/05	1,300,000.00	1,290,849.44	1,291,160.00
SPI	MTSAC	FNMD	62057	FNMA D/N	2.13000	06/24/05	2,300,000.00	2,259,719.33	2,261,360.00
SPI	MTSAC	FNMD	62062	FNMA D/N	2.05500	05/16/05	2,300,000.00	2,266,258.04	2,267,340.00
SPI	MTSAC	FNMD	62070	FNMA D/N	1.42000	09/15/04	3,000,000.00	2,998,343.33	2,998,200.00
		<b>FNMD Total</b>					8,900,000.00	8,815,170.14	8,818,060.00
		<b>MTSAC - MT SAN ANTONIO CCD Total</b>					53,400,000.00	53,097,781.99	53,208,082.51
SPI	SANIT	FFCB	59996	FFCB (CALLABLE)	4.00000	01/05/09	165,000.00	164,856.67	165,825.00
		<b>FFCB Total</b>					165,000.00	164,856.67	165,825.00
SPI	SANIT	FHLB	58460	FHLB (CALLABLE)	4.15000	09/09/08	365,000.00	365,000.00	365,228.13
SPI	SANIT	FHLB	61510	FHLB (CALLABLE)	4.75000	06/23/09	170,000.00	170,000.00	173,346.88

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SPI	SANIT	FHLB	61958	FHLB (CALLABLE)	4.40000	08/05/09	100,000.00	100,000.00	101,468.75
SPI	SANIT	FHLB	61959	FHLB (CALLABLE)	3.65000	08/03/07	65,000.00	64,970.34	65,142.19
<b>FHLB Total</b>							<b>700,000.00</b>	<b>699,970.34</b>	<b>705,185.95</b>
SPI	SANIT	FNMA	43412	FNMA	7.12500	02/15/05	260,000.00	259,622.32	266,175.00
SPI	SANIT	FNMA	56407	FNMA (CALLABLE)	3.71000	04/30/08	12,000.00	12,000.00	12,033.75
SPI	SANIT	FNMA	58039	FNMA (CALLABLE)	3.57000	08/06/08	272,000.00	272,000.00	272,850.00
SPI	SANIT	FNMA	58661	FNMA (CALLABLE)	4.45000	09/30/08	228,000.00	228,000.00	228,427.50
SPI	SANIT	FNMA	59555	FNMA (CALLABLE)	4.06000	12/16/08	7,000.00	7,000.00	7,041.56
SPI	SANIT	FNMA	59962	FNMA (CALLABLE)	4.04000	01/20/09	656,000.00	656,000.00	660,305.00
SPI	SANIT	FNMA	59998	FNMA (CALLABLE)	4.10000	01/20/09	640,000.00	640,000.00	644,600.00
<b>FNMA Total</b>							<b>2,075,000.00</b>	<b>2,074,622.32</b>	<b>2,091,432.81</b>
SPI	SANIT	NOTE	48628	USTN	6.50000	08/15/05	111,000.00	112,883.83	115,747.47
SPI	SANIT	NOTE	49241	USTN	4.62500	05/15/06	162,000.00	164,218.34	168,360.12
SPI	SANIT	NOTE	50261	USTN	3.50000	11/15/06	96,000.00	94,209.10	98,081.28
SPI	SANIT	NOTE	52121	USTN	4.37500	05/15/07	127,000.00	127,446.41	132,665.47
SPI	SANIT	NOTE	54206	USTN	7.00000	07/15/06	129,000.00	139,059.89	139,919.85
SPI	SANIT	NOTE	54207	USTN	5.75000	11/15/05	148,000.00	153,941.56	154,480.92
SPI	SANIT	NOTE	54208	USTN	3.25000	08/15/07	129,000.00	130,078.32	130,889.85
SPI	SANIT	NOTE	54304	USTN	5.87500	11/15/04	221,000.00	222,790.66	222,933.75
SPI	SANIT	NOTE	54317	USTN	3.50000	11/15/06	228,000.00	232,537.93	232,943.04
SPI	SANIT	NOTE	57738	USTN	2.00000	11/30/04	110,000.00	110,245.49	110,124.30
SPI	SANIT	NOTE	57739	USTN	1.62500	03/31/05	72,000.00	72,191.67	71,932.50
SPI	SANIT	NOTE	57740	USTN	6.25000	02/15/07	157,000.00	173,362.77	170,718.66
SPI	SANIT	NOTE	57741	USTN	4.37500	05/15/07	162,000.00	172,254.12	169,226.82
SPI	SANIT	NOTE	57742	USTN	3.00000	11/15/07	144,000.00	147,875.67	144,861.12
SPI	SANIT	NOTE	57743	USTN	3.00000	02/15/08	107,000.00	109,800.76	107,384.53
SPI	SANIT	NOTE	57744	USTN	2.62500	05/15/08	107,000.00	108,304.31	105,699.95
SPI	SANIT	NOTE	57745	USTN	1.25000	05/31/05	72,000.00	72,017.36	71,685.00
SPI	SANIT	NOTE	57746	USTN	1.12500	06/30/05	97,000.00	96,864.15	96,397.63
SPI	SANIT	NOTE	57747	USTN	5.75000	11/15/05	87,000.00	91,494.50	90,809.73
SPI	SANIT	NOTE	57748	USTN	5.62500	02/15/06	110,000.00	116,594.87	115,491.20
SPI	SANIT	NOTE	57749	USTN	2.00000	05/15/06	121,000.00	121,957.98	120,489.53
SPI	SANIT	NOTE	57750	USTN	7.00000	07/15/06	165,000.00	181,116.27	178,967.25
SPI	SANIT	NOTE	57751	USTN	3.50000	11/15/06	183,000.00	189,916.55	186,967.44
SPI	SANIT	NOTE	57752	USTN	3.25000	08/15/07	143,000.00	147,973.53	145,094.95
SPI	SANIT	NOTE	57773	USTN	1.12500	06/30/05	111,000.00	110,830.82	110,310.69
SPI	SANIT	NOTE	60932	USTN	1.50000	03/31/06	272,000.00	271,547.29	269,002.56
<b>NOTE Total</b>							<b>3,571,000.00</b>	<b>3,671,514.15</b>	<b>3,661,185.61</b>
<b>SANIT - SANITATION DISTRICT Total</b>							<b>6,511,000.00</b>	<b>6,610,963.48</b>	<b>6,623,629.37</b>



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SPI	SCAQM	CTDQ	27969	S OF C LAIF	0.00000	12/31/04	2,148,550.46	2,148,550.46	2,148,550.46
SPI	SCAQM	CTDQ	28730	S OF C LAIF	0.00000	12/31/04	141,252.84	141,252.84	141,252.84
SPI	SCAQM	CTDQ	29584	S OF C LAIF	0.00000	12/31/04	274,110.95	274,110.95	274,110.95
SPI	SCAQM	CTDQ	30644	S OF C LAIF	0.00000	12/31/04	272,689.71	272,689.71	272,689.71
SPI	SCAQM	CTDQ	31540	S OF C LAIF	0.00000	12/31/04	275,823.70	275,823.70	275,823.70
SPI	SCAQM	CTDQ	32360	S OF C LAIF	0.00000	12/31/04	277,370.57	277,370.57	277,370.57
SPI	SCAQM	CTDQ	33313	S OF C LAIF	0.00000	12/31/04	269,070.75	269,070.75	269,070.75
SPI	SCAQM	CTDQ	34065	S OF C LAIF	0.00000	12/31/04	276,868.88	276,868.88	276,868.88
SPI	SCAQM	CTDQ	34956	S OF C LAIF	0.00000	12/31/04	280,284.81	280,284.81	280,284.81
SPI	SCAQM	CTDQ	35632	S OF C LAIF	0.00000	12/31/04	283,977.33	283,977.33	283,977.33
SPI	SCAQM	CTDQ	36440	S OF C LAIF	0.00000	12/31/04	275,858.99	275,858.99	275,858.99
SPI	SCAQM	CTDQ	37297	S OF C LAIF	0.00000	12/31/04	278,589.62	278,589.62	278,589.62
SPI	SCAQM	CTDQ	38232	S OF C LAIF	0.00000	12/31/04	284,655.28	284,655.28	284,655.28
SPI	SCAQM	CTDQ	38556	S OF C LAIF	0.00000	12/31/04	4,998,000.00	4,998,000.00	4,998,000.00
SPI	SCAQM	CTDQ	38987	S OF C LAIF	0.00000	12/31/04	303,237.61	303,237.61	303,237.61
SPI	SCAQM	CTDQ	39856	S OF C LAIF	0.00000	12/31/04	327,715.76	327,715.76	327,715.76
SPI	SCAQM	CTDQ	40203	S OF C LAIF	0.00000	12/31/04	2,997,000.00	2,997,000.00	2,997,000.00
SPI	SCAQM	CTDQ	40651	S OF C LAIF	0.00000	12/31/04	338,455.53	338,455.53	338,455.53
SPI	SCAQM	CTDQ	41373	S OF C LAIF	0.00000	12/31/04	383,355.75	383,355.75	383,355.75
SPI	SCAQM	CTDQ	42150	S OF C LAIF	0.00000	12/31/04	249,219.92	249,219.92	249,219.92
SPI	SCAQM	CTDQ	42487	S OF C LAIF	0.00000	12/31/04	12,000,000.00	12,000,000.00	12,000,000.00
SPI	SCAQM	CTDQ	43227	S OF C LAIF	0.00000	12/31/04	315,549.21	315,549.21	315,549.21
SPI	SCAQM	CTDQ	44235	S OF C LAIF	0.00000	12/31/04	417,809.52	417,809.52	417,809.52
SPI	SCAQM	CTDQ	45085	S OF C LAIF	0.00000	12/31/04	450,282.68	450,282.68	450,282.68
SPI	SCAQM	CTDQ	46126	S OF C LAIF	0.00000	12/31/04	460,937.14	460,937.14	460,937.14
SPI	SCAQM	CTDQ	47348	S OF C LAIF	0.00000	12/31/04	433,556.17	433,556.17	433,556.17
SPI	SCAQM	CTDQ	48498	S OF C LAIF	0.00000	12/31/04	383,954.85	383,954.85	383,954.85
SPI	SCAQM	CTDQ	49799	S OF C LAIF	0.00000	12/31/04	330,882.23	330,882.23	330,882.23
SPI	SCAQM	CTDQ	50780	S OF C LAIF	0.00000	12/31/04	263,334.33	263,334.33	263,334.33
SPI	SCAQM	CTDQ	51466	S OF C LAIF	0.00000	12/31/04	218,395.70	218,395.70	218,395.70
SPI	SCAQM	CTDQ	52667	S OF C LAIF	0.00000	12/31/04	206,669.35	206,669.35	206,669.35
SPI	SCAQM	CTDQ	53917	S OF C LAIF	0.00000	12/31/04	201,264.73	201,264.73	201,264.73
SPI	SCAQM	CTDQ	55073	S OF C LAIF	0.00000	12/31/04	178,298.59	178,298.59	178,298.59
SPI	SCAQM	CTDQ	55622	S OF C LAIF	0.00000	12/31/04	8,000,000.00	8,000,000.00	8,000,000.00
SPI	SCAQM	CTDQ	56613	S OF C LAIF	0.00000	12/31/04	167,311.06	167,311.06	167,311.06
SPI	SCAQM	CTDQ	58052	S OF C LAIF	0.00000	12/31/04	171,568.16	171,568.16	171,568.16
SPI	SCAQM	CTDQ	59105	S OF C LAIF	0.00000	12/31/04	160,406.73	160,406.73	160,406.73
SPI	SCAQM	CTDQ	60182	S OF C LAIF	0.00000	12/31/04	154,317.15	154,317.15	154,317.15
SPI	SCAQM	CTDQ	61111	S OF C LAIF	0.00000	12/31/04	144,533.84	144,533.84	144,533.84

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SCAQM	CTDQ	61966	S OF C LAIF	0.00000	12/31/04	141,619.71	141,619.71	141,619.71
		CTDQ Total					39,736,779.61	39,736,779.61	39,736,779.61
	SCAQM - SOUTH COAST AIR QUALITY MGMT Total						39,736,779.61	39,736,779.61	39,736,779.61
SPI	SCP61	FHLB	60904	FHLB (CALLABLE)	2.16000	10/13/06	3,000,000.00	3,000,000.00	2,965,312.50
		FHLB Total					3,000,000.00	3,000,000.00	2,965,312.50
	SCP61 - SCAQMD GENERAL FUND Total						3,000,000.00	3,000,000.00	2,965,312.50
SPI	SCP6F	FHLB	60906	FHLB (CALLABLE)	2.16000	10/13/06	3,000,000.00	3,000,000.00	2,965,312.50
		FHLB Total					3,000,000.00	3,000,000.00	2,965,312.50
	SCP6F - SCAQMD MOBILE SOURCE AIT Total						3,000,000.00	3,000,000.00	2,965,312.50
SPI	SCU5F	FHLB	60905	FHLB (CALLABLE)	2.16000	10/13/06	3,000,000.00	3,000,000.00	2,965,312.50
		FHLB Total					3,000,000.00	3,000,000.00	2,965,312.50
	SCU5F - SCAQMD CLEAN FUELS PROGRAM FUND Total						3,000,000.00	3,000,000.00	2,965,312.50
SPI	SLIM	CTDQ	22101	S OF C LAIF	0.00000	12/31/04	7,000,000.00	7,000,000.00	7,000,000.00
SPI	SLIM	CTDQ	23208	S OF C LAIF	0.00000	12/31/04	27,081.03	27,081.03	27,081.03
SPI	SLIM	CTDQ	23842	S OF C LAIF	0.00000	12/31/04	83,505.96	83,505.96	83,505.96
SPI	SLIM	CTDQ	24459	S OF C LAIF	0.00000	12/31/04	94,996.78	94,996.78	94,996.78
SPI	SLIM	CTDQ	25326	S OF C LAIF	0.00000	12/31/04	104,088.41	104,088.41	104,088.41
SPI	SLIM	CTDQ	26241	S OF C LAIF	0.00000	12/31/04	110,715.07	110,715.07	110,715.07
SPI	SLIM	CTDQ	27270	S OF C LAIF	0.00000	12/31/04	117,811.43	117,811.43	117,811.43
SPI	SLIM	CTDQ	28140	S OF C LAIF	0.00000	12/31/04	118,831.50	118,831.50	118,831.50
SPI	SLIM	CTDQ	28986	S OF C LAIF	0.00000	12/31/04	117,968.90	117,968.90	117,968.90
SPI	SLIM	CTDQ	29917	S OF C LAIF	0.00000	12/31/04	115,386.18	115,386.18	115,386.18
SPI	SLIM	CTDQ	31093	S OF C LAIF	0.00000	12/31/04	114,884.96	114,884.96	114,884.96
SPI	SLIM	CTDQ	31850	S OF C LAIF	0.00000	12/31/04	119,214.46	119,214.46	119,214.46
SPI	SLIM	CTDQ	32655	S OF C LAIF	0.00000	12/31/04	120,967.08	120,967.08	120,967.08
SPI	SLIM	CTDQ	33599	S OF C LAIF	0.00000	12/31/04	119,698.34	119,698.34	119,698.34
SPI	SLIM	CTDQ	34231	S OF C LAIF	0.00000	12/31/04	124,159.87	124,159.87	124,159.87
SPI	SLIM	CTDQ	35220	S OF C LAIF	0.00000	12/31/04	128,393.89	128,393.89	128,393.89
SPI	SLIM	CTDQ	35952	S OF C LAIF	0.00000	12/31/04	130,900.85	130,900.85	130,900.85
SPI	SLIM	CTDQ	36773	S OF C LAIF	0.00000	12/31/04	129,716.18	129,716.18	129,716.18
SPI	SLIM	CTDQ	37638	S OF C LAIF	0.00000	12/31/04	132,118.17	132,118.17	132,118.17
SPI	SLIM	CTDQ	38537	S OF C LAIF	0.00000	12/31/04	134,992.32	134,992.32	134,992.32
SPI	SLIM	CTDQ	39281	S OF C LAIF	0.00000	12/31/04	132,458.88	132,458.88	132,458.88
SPI	SLIM	CTDQ	40072	S OF C LAIF	0.00000	12/31/04	124,940.21	124,940.21	124,940.21

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SLIM	CTDQ	40891	S OF C LAIF	0.00000	12/31/04	125,249.17	125,249.17	125,249.17
SPI	SLIM	CTDQ	41416	S OF C LAIF	0.00000	12/31/04	124,689.59	124,689.59	124,689.59
SPI	SLIM	CTDQ	42149	S OF C LAIF	0.00000	12/31/04	132,997.69	132,997.69	132,997.69
SPI	SLIM	CTDQ	43226	S OF C LAIF	0.00000	12/31/04	140,793.36	140,793.36	140,793.36
SPI	SLIM	CTDQ	44234	S OF C LAIF	0.00000	12/31/04	152,132.72	152,132.72	152,132.72
SPI	SLIM	CTDQ	45086	S OF C LAIF	0.00000	12/31/04	164,017.17	164,017.17	164,017.17
SPI	SLIM	CTDQ	46123	S OF C LAIF	0.00000	12/31/04	167,897.97	167,897.97	167,897.97
SPI	SLIM	CTDQ	47347	S OF C LAIF	0.00000	12/31/04	157,924.35	157,924.35	157,924.35
SPI	SLIM	CTDQ	48499	S OF C LAIF	0.00000	12/31/04	139,856.90	139,856.90	139,856.90
SPI	SLIM	CTDQ	49798	S OF C LAIF	0.00000	12/31/04	120,525.01	120,525.01	120,525.01
SPI	SLIM	CTDQ	50781	S OF C LAIF	0.00000	12/31/04	95,920.45	95,920.45	95,920.45
SPI	SLIM	CTDQ	51467	S OF C LAIF	0.00000	12/31/04	79,551.40	79,551.40	79,551.40
SPI	SLIM	CTDQ	52668	S OF C LAIF	0.00000	12/31/04	75,280.03	75,280.03	75,280.03
SPI	SLIM	CTDQ	53918	S OF C LAIF	0.00000	12/31/04	73,311.38	73,311.38	73,311.38
SPI	SLIM	CTDQ	55074	S OF C LAIF	0.00000	12/31/04	64,945.89	64,945.89	64,945.89
SPI	SLIM	CTDQ	56612	S OF C LAIF	0.00000	12/31/04	54,630.76	54,630.76	54,630.76
SPI	SLIM	CTDQ	58053	S OF C LAIF	0.00000	12/31/04	49,631.21	49,631.21	49,631.21
SPI	SLIM	CTDQ	59106	S OF C LAIF	0.00000	12/31/04	46,406.36	46,406.36	46,406.36
SPI	SLIM	CTDQ	60183	S OF C LAIF	0.00000	12/31/04	44,644.62	44,644.62	44,644.62
SPI	SLIM	CTDQ	61110	S OF C LAIF	0.00000	12/31/04	41,814.26	41,814.26	41,814.26
SPI	SLIM	CTDQ	61968	S OF C LAIF	0.00000	12/31/04	40,971.19	40,971.19	40,971.19
<b>CTDQ Total</b>							<b>11,496,021.95</b>	<b>11,496,021.95</b>	<b>11,496,021.95</b>
<b>SLIM - SCHOOLS LINKED INSURANCE MGMT Total</b>							<b>11,496,021.95</b>	<b>11,496,021.95</b>	<b>11,496,021.95</b>
SPI	SSTF	BOND	40242	UST BOND	11.25000	02/15/15	225,000.00	229,316.22	358,417.96
<b>BOND Total</b>							<b>225,000.00</b>	<b>229,316.22</b>	<b>358,417.96</b>
<b>SSTF - SILCOTT SETTLEMENT TRUST FUND Total</b>							<b>225,000.00</b>	<b>229,316.22</b>	<b>358,417.96</b>
SPI	WASIA	CTDQ	22460	S OF C LAIF	0.00000	12/31/04	7,000,000.00	7,000,000.00	7,000,000.00
SPI	WASIA	CTDQ	23844	S OF C LAIF	0.00000	12/31/04	73,432.18	73,432.18	73,432.18
SPI	WASIA	CTDQ	24460	S OF C LAIF	0.00000	12/31/04	88,299.86	88,299.86	88,299.86
SPI	WASIA	CTDQ	25245	S OF C LAIF	0.00000	12/31/04	96,741.95	96,741.95	96,741.95
SPI	WASIA	CTDQ	26250	S OF C LAIF	0.00000	12/31/04	102,900.92	102,900.92	102,900.92
SPI	WASIA	CTDQ	26945	S OF C LAIF	0.00000	12/31/04	109,496.42	109,496.42	109,496.42
SPI	WASIA	CTDQ	28143	S OF C LAIF	0.00000	12/31/04	110,444.50	110,444.50	110,444.50
SPI	WASIA	CTDQ	28732	S OF C LAIF	0.00000	12/31/04	109,642.78	109,642.78	109,642.78
SPI	WASIA	CTDQ	29586	S OF C LAIF	0.00000	12/31/04	107,242.35	107,242.35	107,242.35
SPI	WASIA	CTDQ	30647	S OF C LAIF	0.00000	12/31/04	106,776.50	106,776.50	106,776.50
SPI	WASIA	CTDQ	31539	S OF C LAIF	0.00000	12/31/04	110,800.43	110,800.43	110,800.43
SPI	WASIA	CTDQ	32361	S OF C LAIF	0.00000	12/31/04	112,429.36	112,429.36	112,429.36

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	WASIA	CTDQ	33315	S OF C LAIF	0.00000	12/31/04	111,250.16	111,250.16	111,250.16
SPI	WASIA	CTDQ	34059	S OF C LAIF	0.00000	12/31/04	115,396.80	115,396.80	115,396.80
SPI	WASIA	CTDQ	34957	S OF C LAIF	0.00000	12/31/04	119,331.99	119,331.99	119,331.99
SPI	WASIA	CTDQ	35633	S OF C LAIF	0.00000	12/31/04	121,662.01	121,662.01	121,662.01
SPI	WASIA	CTDQ	36439	S OF C LAIF	0.00000	12/31/04	120,560.95	120,560.95	120,560.95
SPI	WASIA	CTDQ	37287	S OF C LAIF	0.00000	12/31/04	122,793.41	122,793.41	122,793.41
SPI	WASIA	CTDQ	38231	S OF C LAIF	0.00000	12/31/04	125,464.71	125,464.71	125,464.71
SPI	WASIA	CTDQ	38988	S OF C LAIF	0.00000	12/31/04	123,110.08	123,110.08	123,110.08
SPI	WASIA	CTDQ	39857	S OF C LAIF	0.00000	12/31/04	116,122.07	116,122.07	116,122.07
SPI	WASIA	CTDQ	40652	S OF C LAIF	0.00000	12/31/04	116,409.22	116,409.22	116,409.22
SPI	WASIA	CTDQ	41374	S OF C LAIF	0.00000	12/31/04	121,913.10	121,913.10	121,913.10
SPI	WASIA	CTDQ	42151	S OF C LAIF	0.00000	12/31/04	130,096.85	130,096.85	130,096.85
SPI	WASIA	CTDQ	43228	S OF C LAIF	0.00000	12/31/04	137,722.35	137,722.35	137,722.35
SPI	WASIA	CTDQ	44236	S OF C LAIF	0.00000	12/31/04	148,814.38	148,814.38	148,814.38
SPI	WASIA	CTDQ	45087	S OF C LAIF	0.00000	12/31/04	160,439.61	160,439.61	160,439.61
SPI	WASIA	CTDQ	46124	S OF C LAIF	0.00000	12/31/04	164,235.76	164,235.76	164,235.76
SPI	WASIA	CTDQ	47346	S OF C LAIF	0.00000	12/31/04	154,479.69	154,479.69	154,479.69
SPI	WASIA	CTDQ	48500	S OF C LAIF	0.00000	12/31/04	136,806.32	136,806.32	136,806.32
SPI	WASIA	CTDQ	49797	S OF C LAIF	0.00000	12/31/04	117,896.11	117,896.11	117,896.11
SPI	WASIA	CTDQ	50782	S OF C LAIF	0.00000	12/31/04	93,828.22	93,828.22	93,828.22
SPI	WASIA	CTDQ	51468	S OF C LAIF	0.00000	12/31/04	77,816.21	77,816.21	77,816.21
SPI	WASIA	CTDQ	52669	S OF C LAIF	0.00000	12/31/04	73,638.02	73,638.02	73,638.02
SPI	WASIA	CTDQ	53919	S OF C LAIF	0.00000	12/31/04	71,712.31	71,712.31	71,712.31
SPI	WASIA	CTDQ	55075	S OF C LAIF	0.00000	12/31/04	63,529.28	63,529.28	63,529.28
SPI	WASIA	CTDQ	56614	S OF C LAIF	0.00000	12/31/04	53,439.15	53,439.15	53,439.15
SPI	WASIA	CTDQ	58054	S OF C LAIF	0.00000	12/31/04	48,548.65	48,548.65	48,548.65
SPI	WASIA	CTDQ	59107	S OF C LAIF	0.00000	12/31/04	45,394.14	45,394.14	45,394.14
SPI	WASIA	CTDQ	60184	S OF C LAIF	0.00000	12/31/04	43,670.82	43,670.82	43,670.82
SPI	WASIA	CTDQ	61112	S OF C LAIF	0.00000	12/31/04	40,902.21	40,902.21	40,902.21
SPI	WASIA	CTDQ	61967	S OF C LAIF	0.00000	12/31/04	40,077.53	40,077.53	40,077.53
CTDQ Total							11,245,269.36	11,245,269.36	11,245,269.36
WASIA - WHITTIER AREA SCHOOLS INS AUTH Total							11,245,269.36	11,245,269.36	11,245,269.36
SPI Total							825,214,825.60	825,862,681.87	825,425,053.59
SPI Historical Cost							831,345,846.63		

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ISSUE DATE	FUND TITLE	FUND BALANCE
07/02/97	COUNTY OF LOS ANGELES - COMMERCIAL PAPER PROGRAM	<u>\$10,188,592.16</u>
	BANKERS TRUST CORP. - TRUSTEE TOTAL	<u><u>\$10,188,592.16</u></u> (1)

**NOTE:**

- (1) July 31, 2004
- (2) May 31, 2004
- (3) April 30, 2004
- (4) March 31, 2004
- (5) February 29, 2004
- (6) December 31, 2003

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ISSUE DATE	FUND TITLE	FUND BALANCE
12/11/85	ANDERSON GALLERY & JAPANESE PAV. MUSEUM	\$1,918,879.69
12/11/96	CFD #2/CI 2656-M SERIES A & B	768,808.01
	FLOOD CONTROL REFUNDING SER 2003A	2,703,278.13
	HIGH DESERT HOSPITAL	0.00
05/15/93	LANCASTER FIRE DEPARTMENT	1,907,174.45
12/09/99	LANCASTER LIBRARY	445,747.98
05/01/93	LANCASTER SHERIFF	3,180,347.34
08/01/93	LOS ANGELES COUNTY FLOOD CONTROL REFUNDING	0.00
12/11/86	LOS ANGELES COUNTY PENSION OBLIGATION CERTIF.	8,477.65
05/01/96	LOS ANGELES COUNTY PENSION OBLIGATION REFUNDING	64,710,127.53
10/15/96	MULTIPLE CAP V SER A	5,856,945.99
06/03/97	MULTIPLE CAP V SER B	10,710,925.77
04/01/00	MULTIPLE CAP VI SER A	12,909,370.50
08/13/87	PITCHESS RANCHO CO-GENERATION PROJECT	0.00
02/01/87	PUBLIC PROPERTIES 1987 (LACERA)	13,852,420.13
11/01/00	LAC-CAL 2000, SER A	900,033.53
	C.I. 2658M	841.24
	BNY WESTERN TRUST - TRUSTEE SUBTOTAL	\$119,873,377.94 (1)

LOS ANGELES COUNTY TREASURER  
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ISSUE DATE	FUND TITLE	FUND BALANCE
	L.A. COUNTY SCHOOLS PFP 1998 SER B	1,138.48
	ROSEMEAD ELEM SD COP 1996	194,256.35
	LACOE PROJ AND LEASE PYMT FD	86.05
	LACCD 2001A - INTEREST AND PRINCIPAL	0.00
	LACCD 2003 SER A, B & C INT FD	<u>1.00</u>
	BNY WESTERN TRUST - SCHOOLS SUBTOTAL	<u>195,481.88</u>
	BNY WESTERN TRUST - TRUSTEE TOTAL	<u><u>\$120,068,859.82</u></u>

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ISSUE DATE	FUND TITLE	FUND BALANCE
11/01/00	ANTELOPE VALLEY COURTHOUSE 2000 COP SERIES A	\$15,298,659.25
12/01/98	DISNEY PROJECT (Partial Refund), 1998	5,840,492.34
02/09/93	DISNEY PROJECT, 1993	10,973,843.20
	LAC-CAL 2002, SER A	1,008,353.96
07/01/93	MARINA DEL REY FINANCING, SERIES A	13,614,904.09
11/01/97	MASTER REFUNDING 1997, SERIES A	20,551,187.52
12/09/92	MASTER REFUNDING PROJECT, 1992	12,165,958.18
	MASTER REFUNDING 2002, SERIES A	3,031,859.17
12/01/93	MULTIPLE CAPITAL FACILITIES PROJECT IV	28,745,500.15
12/11/96	COMMUNITY FACILITIES DIST. NO. 2	1,087,791.04
	COMMUNITY FACILITIES DIST. NO. 3	12,156,685.30
05/19/94	COMMUNITY FACILITIES DIST. NO. 5	10,806,174.58
	COMMUNITY FACILITIES DIST. NO. 7	0.00
	ENERGY SAVING EQUIPMENT PROJECT 1995	0.00
08/01/96	MASTER REFUNDING PROJECT 1996 SER A & B	129,663,738.77
1994	PENSION OBLIGATION BONDS 1994 SER A, C & D	265,207,610.00
11/19/97	REGIONAL PARK & OPEN SPACE DIST AUTHORITY FUNDS	133,144,024.61
	U.S. BANK TRUST - TRUSTEE TOTAL	<u>\$663,296,782.16</u> (1)



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ISSUE DATE	FUND TITLE	FUND BALANCE
	ABC USD 1997 SER B	\$0.00 (3)
	ABC USD 2003 GO REF SER A	18,696,062.80
	ACTON AGUA DULCE 1999A COP	180,549.87
	ARCADIA USD 1993A GOB	0.00 (3)
	ALHAMBRA CITY ELEM 1999A GOB	0.00 (3)
	AZUSA USD 2002 SER A	0.00 (3)
	CENTINELA VALLEY UNION HSD GOB 2000 A&B	19,423,849.67 (5)
	CENTINELA VALLEY UNION SD GOB 2002 A	0.00 (3)
	CULVER CITY SD ELEC96 SER 1999	0.00 (3)
	DOWNEY USD GOB 96 SER A	1.00
	DOWNEY USD GOB 96 SER D	0.00 (3)
	DUARTE USD 1998 SER B & C	0.00 (3)
	INGLEWOOD USD 2000 COP SER B	569,859.38
	L.A. COUNTY SCHOOLS PFP 1999 COP SER A	375.77
	L.A. COUNTY SCHOOLS PFP 2000 COP SER A	1,788,736.58
	L.A. COUNTY SCHOOLS PFP 2000 COP SER C	0.09 (5)
	LANCASTER SD ELEC 1999 SER A	0.00 (3)
	LAS VIRGENES USD ELEC 1997 SER A, B AND D	14,932,894.90
	U.S. BANK SCHOOLS - SUB TOTAL	\$55,592,330.06

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ISSUE DATE	FUND TITLE	FUND BALANCE
	LITTLE LAKE SD 1993	0.00 (5)
	LITTLE LAKE SD 2000 SER A	0.00 (3)
	LITTLE LAKE SD 2002 SER B	0.00 (3)
	LONG BEACH USD GOB ELEC 1999 SER A & B	0.00 (3)
	PASADENA CCD 1993 SERIES A	0.00 (4)
	PASADENA USD ELEC 1997 SER B	0.00 (3)
	PASADENA CCD GOB ELEC 2002 SER A	258,641.16 (6)
	POMONA USD GOB 2000 SER A	0.00 (3)
	POMONA USD 1991	0.00 (3)
	POMONA USD GOB SER A,B,C,D 1998	23,681,721.92
	POOLED CAP. PROJ. LOCAL AGENCIES 1997 SER A	0.00
	POOLED CAP. PROJ. LYNWOOD 1997 SER C	15.92
	POOLED CAP. PROJ. MONTEBELLO 1998 SER A	103.27
	POOLED TRAN 2000-2001COST OF DELIVERY	0.00
	U.S. BANK SCHOOLS - SUB TOTAL	\$23,940,482.27

LOS ANGELES COUNTY TREASURER  
 TRUSTEE & MANAGED FUNDS  
 AS OF 08/31/04  
 TRUSTEE: U.S. BANK  
 ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
	SANTA CLARITA CCD GOB ELEC 2001 SER 2002	0.00 (3)
	SANTA MONICA/MALIBU USD SER 1999	0.00 (3)
	SANTA MONICA/MALIBU USD SER 2001	0.00 (5)
	SANTA MONICA COMMUNITY COLLEGE 1992A	0.00 (1)
	SANTA MONICA COMMUNITY COLLEGE 2002 SER A	0.00 (3)
	SAUGUS UNION HSD 1993A GOB	0.00 (3)
	SOUTH PASADENA USD ELEC 1995 SER C	0.00 (3)
	SUPERINTENDENT OF SCHOOLS 1998 SER A	0.00 (3)
	WALNUT VALLEY USD GOB 2000 SER A	0.00 (3)
	WEST COVINA GOB REFUNDING SER A	0.00 (3)
	WEST COVINA USD 2000 GOB SER A, B & C	0.00 (3)
	WHITTIER CITY SD GOB 2000 ELEC SER B & C	0.00 (3)
	WHITTIER UNION HSD ELEC 1999 SER A	0.00 (3)
	WISEBURN SD ELEC 1997 SER 1999 A	0.00 (3)
	U.S. BANK SCHOOLS - SUB TOTAL	\$0.00
	U.S. BANK SCHOOLS - TOTAL	<u>\$79,532,812.33</u>

LOS ANGELES COUNTY TREASURER  
 TRUSTEE & MANAGED FUNDS  
 AS OF 08/31/04  
 TRUSTEE: GREAT WEST LIFE  
 ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
HORIZONS - DEFERRED COMPENSATION & THRIFT ACCOUNT		
	Artisan Mid Cap Fund	\$29,008,236.47
	Capital Guardian International (NON US)	13,531,804.55
	Delaware International Equity Fund	58,027,029.76
	DIA Medium Size Company fund	338,677,282.89
	Los Angeles County Holding Account	2,450,687.15
	Los Angeles County Investment Fund	4,369,840.62
	Los Angeles County Stable Income Fund	1,525,553,808.63
	Pimco High Yield Fund-Institutional	28,842,843.60
	Pre-Assembled Portfolio A	29,420,513.11
	Pre-Assembled Portfolio B	17,020,656.02
	Pre-Assembled Portfolio C	38,376,621.98
	Pre-Assembled Portfolio D	154,593,329.59
	Pre-Assembled Portfolio E	75,605,542.54
	Small Cap Equity Managed by Brandywine	234,455,910.33
	State Street S & P 500 Flagship Series C	468,797,641.88
	Washington Mutual Bank Fund	66,014,545.30
		<u>\$3,084,746,294.42</u>

LOS ANGELES COUNTY TREASURER  
TRUSTEE & MANAGED FUNDS  
AS OF 08/31/04  
TRUSTEE: LOS ANGELES COUNTY  
ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
	LOS ANGELES COMMUNITY COLLEGE (LACC)	85,144.12
	SPECIAL SAFEKEEPING (KNOX-KEENE)	302,478.92
	SPECIAL SAFEKEEPING II (PHILIP MORRIS)	<u>201,710,401.08</u>
	TREASURER TOTAL	<u><u>202,098,024.12</u></u>

LOS ANGELES COUNTY TREASURER  
TRUSTEE & MANAGED FUNDS  
AS OF 08/31/04  
MANAGER: PUBLIC FINANCIAL MANAGEMENT  
ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
ALLIANCE OF SCHOOLS COOPERATIVE INSURANCE PROGRAM		
	INVESTMENTS	\$71,530,000.00
	CASH AND EQUIVALENTS	<u>7,409.93</u>
	PFM - TRUSTEE TOTAL	<u><u>\$71,537,409.93</u></u>

LOS ANGELES COUNTY TREASURER  
TRUSTEE & MANAGED FUNDS  
AS OF 08/31/04  
MANAGER: TCW  
ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
LOS ANGELES UNIFIED SCHOOL DISTRICT - Annuity Reserve Fund		
	INVESTMENTS	\$0.00
	CASH EQUIVALENTS	<u>608,694.24</u>
	TCW - TOTAL MANAGED FUNDS	<u><u>\$608,694.24</u></u>

LOS ANGELES COUNTY TREASURER  
TRUSTEE & MANAGED FUNDS  
AS OF 08/31/04  
TRUSTEE: UNION BANK  
ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
	LAC-CAL 2001, SERIES A	1,022,531.56 (1)
	EAST WHITTIER CITY SD 1997 SER A	<u>1.00</u>
		<u><u>\$1,022,532.56</u></u>



LOS ANGELES COUNTY TREASURER  
TRUSTEE & MANAGED FUNDS  
AS OF 08/31/04  
TRUSTEE: WELLS FARGO BANK  
ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
01/27/93	CONCERT HALL GIFT ASSIGNMENT	\$4,735,142.31 (1)
11/01/99	LAC-CAL 1999, SERIES A	0.00 (1)
	LAUSD 2000D ESCROW FUND	<u>104,718,030.89 (2)</u>
	WELLS FARGO BANK - TRUSTEE TOTAL	<u><u>\$109,453,173.20</u></u>

**Los Angeles County Treasurer**  
**Floating Rate Securities - NTRD PSI Non-Trading**  
**As of 08/31/04**  
**Attachment XII**

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
<u>CORPORATE AND AGENCY ISSUED-</u>						
CNFL -						
62118	CITIGROUP INC FRN	1.35	09/01/05	50,000,000.00	50,037,111.47	Cpn rate=3mo US\$LIBOR +4bp. Sr. Unsec'd. Short 1st cpn.
<b>CNFL Totals:</b>				<b>50,000,000.00</b>	<b>50,037,111.47</b>	
CNFM -						
51159	GECC FRN	1.65	03/15/05	25,000,000.00	25,001,369.83	Cpn rate=3mo US\$LIBOR +12.5bp. Iss undr globl MTN Prog.Ser A. Short 1st cpn.
<b>CNFM Totals:</b>				<b>25,000,000.00</b>	<b>25,001,369.83</b>	
FRAQ2-						
57338	FHLB (CALLABLE)	2.27	06/16/06	50,000,000.00	50,000,000.00	Cpn rate=3mo US\$LIBOR +40bp to 6/04; thereafter 2.27%. Unsec'd. Book-entry.
60296	FNMA (CALLABLE)	2.12	02/17/06	50,000,000.00	50,000,000.00	Cpn rate=3mo US\$LIBOR +40bp to 02/05; thereafter 2.5%. Unsec'd. Book entry.
61329	FNMA (CALLABLE)	2.74	05/24/07	50,000,000.00	50,000,000.00	Cpn rate=3mo US\$LIBOR +100bp to 05/05; thereafter 4.17%. Unsec'd. Book entry.
61766	FNMA (CALLABLE)	2.63	07/20/07	50,000,000.00	50,000,000.00	Cpn rate=3mo US\$LIBOR +100bp to 07/05; thereafter 4.3%. Unsec'd. Book entry.
61926	FHLMC (CALLABLE)	1.72	09/22/05	50,000,000.00	50,013,864.94	Cpn rate=3mo US\$LIBOR +17bp to 09/04; 3% thereafter. Unsec'd. Book entry.
<b>FRAQ2 Totals:</b>				<b>250,000,000.00</b>	<b>250,013,864.94</b>	
<b>CORPORATE AND AGENCY ISSUED TOTAL</b>				<b>325,000,000.00</b>	<b>325,052,346.24</b>	
<u>LOS ANGELES COUNTY ISSUED -</u>						
BAN - LACCAL BANS						
60180	LACCAL BANS	2.13	06/30/06	5,000,000.00	5,000,000.00	6-month U.S. Treasury Bill + 50% at the time of draw. Interest adjusted on Jan 2 and July 1. Interest accrued to that point will be payable on that date. Reset to Bank of America prime rate on the 3rd reset date.
62261	LACCAL BANS	2.29	06/30/07	5,000,000.00	5,000,000.00	
<b>BAN Totals:</b>				<b>10,000,000.00</b>	<b>10,000,000.00</b>	
COP1 - LACCAL MARINA DEL REY SER C						
18535	LACCAL MARINA DEL REY SER C	4.98	08/01/07	11,728,069.66	11,728,069.66	Annual reset based on current 10-year Treasury yield plus 50bp, or 3-month LIBOR plus 50bp with semi-annual payments.
62089	LACCAL MARINA DEL REY SER C	4.98	08/01/07	8,139.16	8,139.16	
62117	LACCAL MARINA DEL REY SER C	4.98	08/01/07	1,016.85	1,016.85	
62153	LACCAL MARINA DEL REY SER C	4.98	08/01/07	1,013.01	1,013.01	
62164	LACCAL MARINA DEL REY SER C	4.98	08/01/07	791.50	791.50	
62214	LACCAL MARINA DEL REY SER C	4.98	08/01/07	1,474.32	1,474.32	
62234	LACCAL MARINA DEL REY SER C	4.98	08/01/07	879.90	879.90	
62277	LACCAL MARINA DEL REY SER C	4.98	08/01/07	572.99	572.99	
62293	LACCAL MARINA DEL REY SER C	4.98	08/01/07	106.63	106.63	
62337	LACCAL MARINA DEL REY SER C	4.98	08/01/07	583.73	583.73	
62358	LACCAL MARINA DEL REY SER C	4.98	08/01/07	138.44	138.44	
<b>COP1 Totals:</b>				<b>11,742,786.19</b>	<b>11,742,786.19</b>	
<b>LOS ANGELES COUNTY ISSUED TOTAL</b>				<b>21,742,786.19</b>	<b>21,742,786.19</b>	
<b>NTRD - PSI NON-TRADING Total:</b>				<b>346,742,786.19</b>	<b>346,795,132.43</b>	

LOS ANGELES COUNTY TREASURER  
BOND ANTICIPATION NOTES AND LACCAL  
AS OF 08/31/04  
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

<u>SEC ID</u>	<u>DESCRIPTION</u>	<u>DRAW DATE</u>	<u>AMOUNT</u>	<u>RATE</u>
60180	LACCAL	01/16/04	5,000,000.00	2.125%
62261	LACCAL	08/24/04	5,000,000.00	2.290%
			<u>10,000,000.00</u>	

**Los Angeles County Treasurer**  
**Inventory Report - Totals Section**  
**Security Type Grouping - Cost & Wtd Avg Days To Maturity**  
**As of August 31, 2004**  
**Attachment XIV**

SECURITY TYPE	NON-TRADING		TRADING	
	COST	WTD AVG DTM	COST	WTD AVG DTM
COLLATERALIZED CDS	0.00	0.00 DAYS	0.00	0.00 DAYS
NEGOTIABLE CDS	2,379,997,557.08	65.05 DAYS	0.00	0.00 DAYS
EURO CDS	0.00	0.00 DAYS	0.00	0.00 DAYS
BANKERS ACCEPTANCE	0.00	0.00 DAYS	0.00	0.00 DAYS
COMMERCIAL PAPER	2,797,629,164.59	20.80 DAYS	0.00	0.00 DAYS
GOVERNMENTS	4,201,034,345.64	202.25 DAYS	0.00	0.00 DAYS
AGENCIES	4,597,333,917.38	453.83 DAYS	0.00	0.00 DAYS
MUNICIPALS	21,742,786.19	966.35 DAYS	0.00	0.00 DAYS
CORP & DEPOSIT NOTES	405,038,481.30	257.94 DAYS	0.00	0.00 DAYS
REPURCHASE AGREEMENT	325,000,000.00	1.00 DAYS	0.00	0.00 DAYS
ASSET BACKED	0.00	0.00 DAYS	0.00	0.00 DAYS
OTHER	1,000,000.00	13.00 DAYS	0.00	0.00 DAYS
TOTAL	<u>\$14,728,776,252.18</u>	<u>222.35 DAYS</u>	<u>0.00</u>	<u>0.00 DAYS</u>

Los Angeles County Treasurer  
Inventory Report - Totals Section  
Maturity Range Grouping  
As of August 31, 2004  
Attachment XV

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Matuity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
<b>NTRD</b>							
1 to 30 Days	09/01/04 - 09/30/04	4,612,256,000.00	31.31	31.31	4,611,615,239.96	31.31	31.31
31 to 60 Days	10/01/04 - 10/30/04	956,777,000.00	6.50	37.81	956,469,137.51	6.49	37.80
61 to 90 Days	10/31/04 - 11/29/04	743,209,000.00	5.05	42.86	743,699,158.81	5.05	42.85
91 to 120 Days	11/30/04 - 12/29/04	1,201,280,000.00	8.16	51.02	1,202,727,653.10	8.17	51.02
121 to 180 days	12/30/04 - 02/27/05	1,275,000,000.00	8.66	59.68	1,275,944,844.76	8.66	59.68
181 to 270 Days	02/28/05 - 05/28/05	947,175,000.00	6.43	66.11	947,943,914.51	6.44	66.12
271 to 365 Days	05/29/05 - 08/31/05	1,241,782,000.00	8.43	74.54	1,241,006,690.43	8.43	74.55
1 to 1.5 YEARS	09/01/05 - 03/01/06	1,651,915,000.00	11.21	85.75	1,651,161,463.46	11.21	85.76
1.5 to 2 YEARS	03/02/06 - 08/31/06	1,445,399,333.33	9.81	95.56	1,443,447,534.00	9.80	95.56
2 to 3 YEARS	08/31/06 - 08/31/07	654,567,786.19	4.44	100.00	654,388,706.42	4.44	100.00
4 to 5 YEARS	08/31/08 - 08/31/09	371,942.26	0.00	100.00	371,909.22	0.00	100.00
<b>Portfolio Total:</b>		<b>\$14,729,733,061.78</b>			<b>\$14,728,776,252.18</b>		
<b>AST</b>							
5 to 10 YEARS	08/31/09 - 08/31/14	250,000.00	100.00	100.00	246,990.96	100.00	100.00
<b>Portfolio Total:</b>		<b>\$250,000.00</b>			<b>\$246,990.96</b>		
<b>BLPSI</b>							
1 to 30 Days	09/01/04 - 09/30/04	500,000.00	16.70	16.70	499,793.96	16.70	16.70
31 to 60 Days	10/01/04 - 10/30/04	500,000.00	16.70	33.30	499,232.57	16.70	33.40
61 to 90 Days	10/31/04 - 11/29/04	500,000.00	16.70	50.00	498,445.42	16.70	50.10
91 to 120 Days	11/30/04 - 12/29/04	500,000.00	16.70	66.70	498,223.89	16.70	66.80
121 to 180 days	12/30/04 - 02/27/05	1,000,000.00	33.30	100.00	993,219.24	33.20	100.00
<b>Portfolio Total:</b>		<b>\$3,000,000.00</b>			<b>\$2,988,915.08</b>		
<b>GF</b>							
91 to 120 Days	11/30/04 - 12/29/04	6,327.10	0.10	0.10	6,327.10	0.10	0.10
121 to 180 days	12/30/04 - 02/27/05	81,615.54	1.20	1.20	81,615.54	1.20	1.20
5 to 10 YEARS	08/31/09 - 08/31/14	749,825.74	10.60	11.80	749,825.74	10.60	11.80
10 + YEARS	08/31/14 - 08/31/54	6,257,480.70	88.20	100.00	6,257,480.70	88.20	100.00
<b>Portfolio Total:</b>		<b>\$7,095,249.08</b>			<b>\$7,095,249.08</b>		
<b>LACOE</b>							
271 to 365 Days	05/29/05 - 08/31/05	54,157,505.60	100.00	100.00	54,157,505.60	100.00	100.00
<b>Portfolio Total:</b>		<b>\$54,157,505.60</b>			<b>\$54,157,505.60</b>		

Los Angeles County Treasurer  
Inventory Report - Totals Section  
Maturity Range Grouping  
As of August 31, 2004  
Attachment XV

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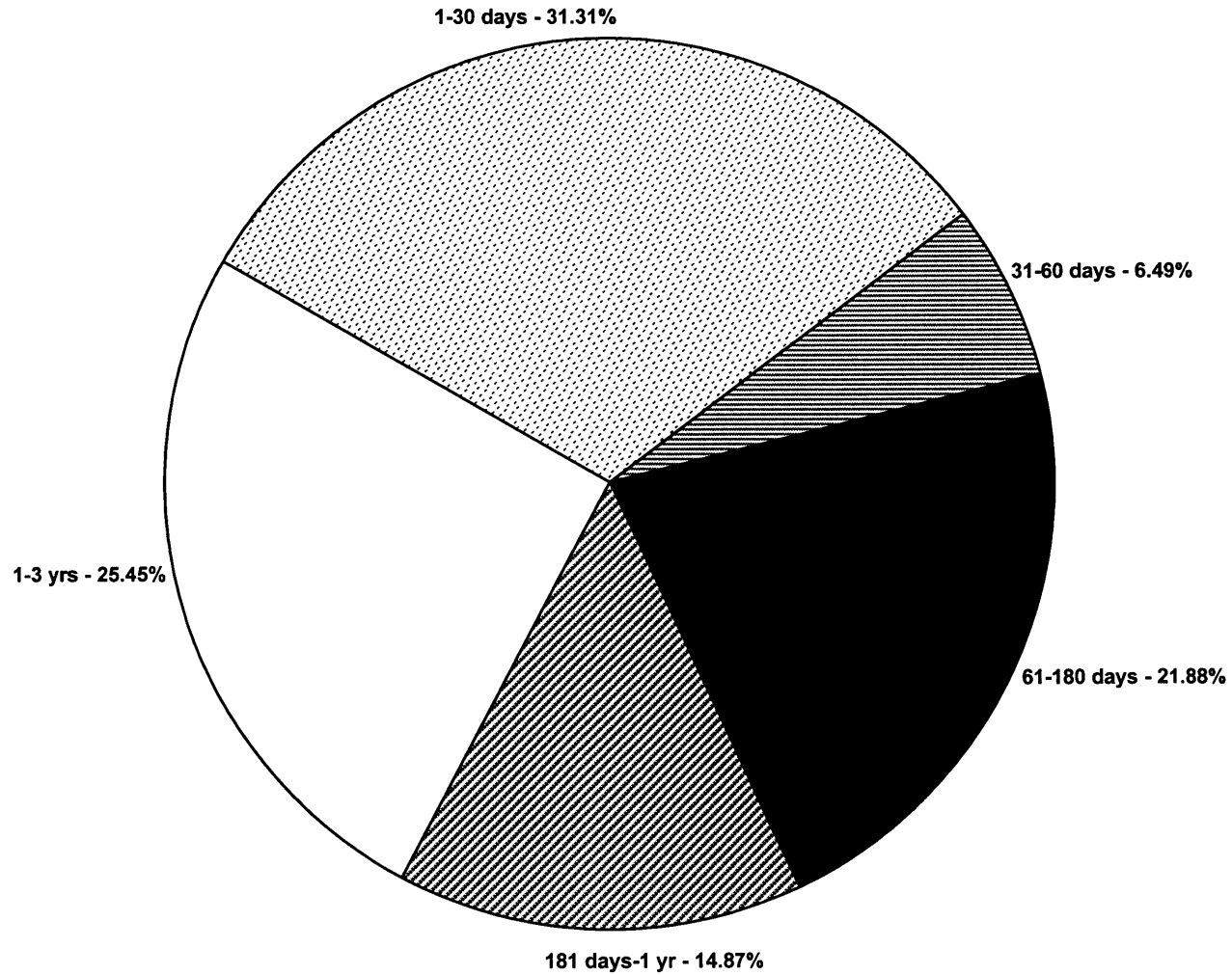
Matuity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
<b>LAUSDK</b>							
31 to 60 Days	10/01/04 - 10/30/04	86,308,000.00	13.70	13.70	86,383,681.85	13.70	13.70
61 to 90 Days	10/31/04 - 11/29/04	89,500,000.00	14.20	28.00	89,836,932.63	14.30	28.00
91 to 120 Days	11/30/04 - 12/29/04	90,300,000.00	14.40	42.30	90,388,196.95	14.40	42.40
121 to 180 Days	12/30/04 - 02/27/05	186,230,000.00	29.60	71.90	186,464,818.66	29.60	71.90
181 to 270 Days	02/28/05 - 05/28/05	176,600,000.00	28.10	100.00	176,722,640.73	28.10	100.00
<b>Portfolio Total:</b>		<b>\$628,938,000.00</b>			<b>\$629,796,270.82</b>		
<b>MAST</b>							
5 to 10 YEARS	08/31/09 - 08/31/14	75,000.00	46.90	46.90	74,092.46	45.80	45.80
10 + YEARS	08/31/14 - 08/31/54	85,000.00	53.10	100.00	87,525.26	54.20	100.00
<b>Portfolio Total:</b>		<b>\$160,000.00</b>			<b>\$161,617.72</b>		
<b>MTSAC</b>							
1 to 30 Days	09/01/04 - 09/30/04	3,000,000.00	5.60	5.60	2,998,343.33	5.60	5.60
31 to 60 Days	10/01/04 - 10/30/04	1,250,000.00	2.30	8.00	1,247,601.56	2.30	8.00
61 to 90 Days	10/31/04 - 11/29/04	1,250,000.00	2.30	10.30	1,245,695.48	2.30	10.30
91 to 120 Days	11/30/04 - 12/29/04	1,250,000.00	2.30	12.60	1,243,875.00	2.30	12.70
121 to 180 days	12/30/04 - 02/27/05	2,600,000.00	4.90	17.50	2,580,122.82	4.90	17.50
181 to 270 Days	02/28/05 - 05/28/05	5,900,000.00	11.00	28.60	5,822,354.34	11.00	28.50
271 to 365 Days	05/29/05 - 08/31/05	7,700,000.00	14.40	43.00	7,630,779.62	14.40	42.90
1 to 1.5 YEARS	09/01/05 - 03/01/06	25,200,000.00	47.20	90.20	25,091,716.62	47.30	90.10
1.5 to 2 YEARS	03/02/06 - 08/31/06	5,250,000.00	9.80	100.00	5,237,293.22	9.90	100.00
<b>Portfolio Total:</b>		<b>\$53,400,000.00</b>			<b>\$53,097,781.99</b>		
<b>SANIT</b>							
61 to 90 Days	10/31/04 - 11/29/04	221,000.00	3.40	3.40	222,790.66	3.40	3.40
91 to 120 Days	11/30/04 - 12/29/04	110,000.00	1.70	5.10	110,245.49	1.70	5.00
121 to 180 Days	12/30/04 - 02/27/05	260,000.00	4.00	9.10	259,622.32	3.90	9.00
181 to 270 Days	02/28/05 - 05/28/05	72,000.00	1.10	10.20	72,191.67	1.10	10.10
271 to 365 Days	05/29/05 - 08/31/05	391,000.00	6.00	16.20	392,596.16	5.90	16.00
1 to 1.5 YEARS	09/01/05 - 03/01/06	345,000.00	5.30	21.50	362,030.93	5.50	21.50
1.5 to 2 YEARS	03/02/06 - 08/31/06	849,000.00	13.00	34.50	877,899.77	13.30	34.80
2 to 3 YEARS	08/31/06 - 08/31/07	1,290,000.00	19.80	54.30	1,332,749.07	20.20	54.90
3 to 4 YEARS	08/31/07 - 08/31/08	642,000.00	9.90	64.20	649,980.74	9.80	64.70
4 to 5 YEARS	08/31/08 - 08/31/09	2,331,000.00	35.80	100.00	2,330,856.67	35.30	100.00
<b>Portfolio Total:</b>		<b>\$6,511,000.00</b>			<b>\$6,610,963.48</b>		

**Los Angeles County Treasurer**  
**Inventory Report - Totals Section**  
**Maturity Range Grouping**  
**As of August 31, 2004**  
**Attachment XV**

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<b>Maturity Range</b>	<b>Date Range</b>	<b>Par Amount</b>	<b>%</b>	<b>Cum. %</b>	<b>Amortized Cost</b>	<b>%</b>	<b>Cum. %</b>
<b>SCAQM</b>							
121 to 180 Days	12/30/04 - 02/27/05	<u>39,736,779.61</u>	100.00	100.00	<u>39,736,779.61</u>	100.00	100.00
<b>Portfolio Total:</b>		<b>\$39,736,779.61</b>			<b>\$39,736,779.61</b>		
<b>SCP61</b>							
2 to 3 YEARS	08/31/06 - 08/31/07	<u>3,000,000.00</u>	100.00	100.00	<u>3,000,000.00</u>	100.00	100.00
<b>Portfolio Total:</b>		<b>\$3,000,000.00</b>			<b>\$3,000,000.00</b>		
<b>SCP6F</b>							
2 to 3 YEARS	08/31/06 - 08/31/07	<u>3,000,000.00</u>	100.00	100.00	<u>3,000,000.00</u>	100.00	100.00
<b>Portfolio Total:</b>		<b>\$3,000,000.00</b>			<b>\$3,000,000.00</b>		
<b>SCU5F</b>							
2 to 3 YEARS	08/31/06 - 08/31/07	<u>3,000,000.00</u>	100.00	100.00	<u>3,000,000.00</u>	100.00	100.00
<b>Portfolio Total:</b>		<b>\$3,000,000.00</b>			<b>\$3,000,000.00</b>		
<b>SLIM</b>							
121 to 180 Days	12/30/04 - 02/27/05	<u>11,496,021.95</u>	100.00	100.00	<u>11,496,021.95</u>	100.00	100.00
<b>Portfolio Total:</b>		<b>\$11,496,021.95</b>			<b>\$11,496,021.95</b>		
<b>SSTF</b>							
10 + YEARS	08/31/14 - 08/31/54	<u>225,000.00</u>	100.00	100.00	<u>229,316.22</u>	100.00	100.00
<b>Portfolio Total:</b>		<b>\$225,000.00</b>			<b>\$229,316.22</b>		
<b>WASIA</b>							
121 to 180 Days	12/30/04 - 02/27/05	<u>11,245,269.36</u>	100.00	100.00	<u>11,245,269.36</u>	100.00	100.00
<b>Portfolio Total:</b>		<b>\$11,245,269.36</b>			<b>\$11,245,269.36</b>		

**LOS ANGELES COUNTY TREASURER  
COMPOSITION OF PSI PORTFOLIO BY MATURITY  
AS OF AUGUST 2004  
ATTACHMENT XVI**





LOCAL AGENCY INVESTMENT FUND  
FOR SPECIFIC INVESTMENTS  
AS OF 08/31/04  
ATTACHMENT XVII

ISSUE DATE	FUND TITLE	FUND BALANCE
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	39,736,779.61
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	11,496,021.95
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	<u>11,245,269.36</u>
	LAIF TOTAL	<u><u>\$62,478,070.92</u></u>

## POOLED MONEY INVESTMENT ACCOUNT

### SUMMARY OF INVESTMENT DATA A COMPARISON OF JULY 2004 WITH JULY 2003 (DOLLARS IN THOUSANDS)

	JULY 2004	JULY 2003	CHANGE
Average Daily Portfolio	\$ 53,183,962	\$ 53,036,173	\$ +147,789
Accrued Earnings	\$ 72,433	\$ 74,244	-1,811
Effective Yield	1.604	1.653	-0.049
Average Life-Month End (In Days)	201	224	-23
Total Security Transactions			
Amount	\$ 15,277,594	\$ 25,739,019	\$ -10,461,425
Number	329	580	-251
Total Time Deposit Transactions			
Amount	\$ 4,465,790	\$ 3,722,190	\$ +743,600
Number	158	139	+19
Average Workday Investment Activity	\$ 940,161	\$ 1,339,146	\$ -398,985
Prescribed Demand Account Balances			
For Services	\$ 842,824	\$ 1,338,788	\$ -495,964
For Uncollected Funds	\$ 136,044	\$ 127,318	+8,726

**PHILIP ANGELIDES  
TREASURER  
STATE OF CALIFORNIA**

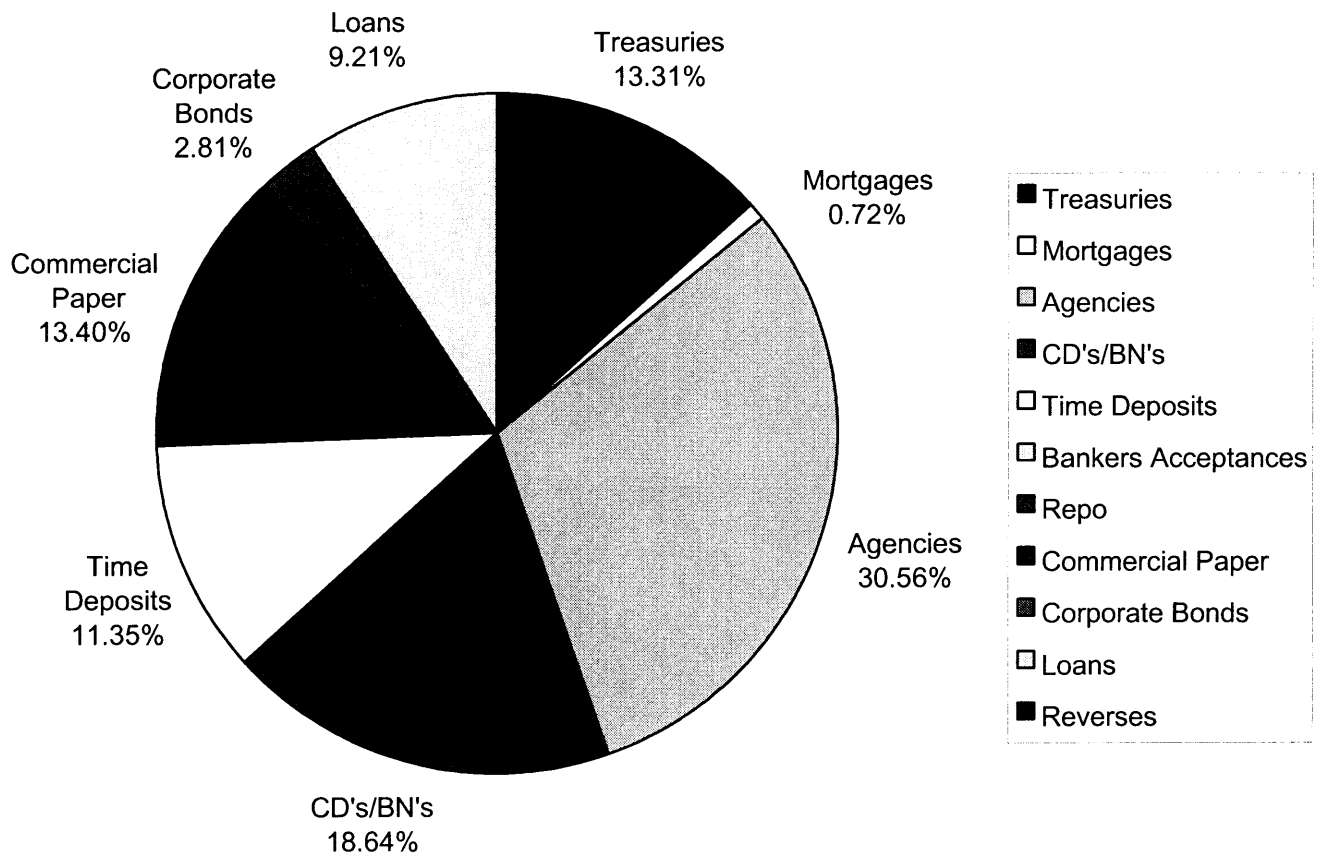
**INVESTMENT DIVISION SELECTED INVESTMENT DATA  
ANALYSIS OF THE POOLED MONEY INVESTMENT ACCOUNT PORTFOLIO  
(000 OMITTED)**

July 31, 2004			
<u>TYPE OF SECURITY</u>	<u>AMOUNT</u>	<u>PERCENT OF PORTFOLIO</u>	<u>DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH</u>
<b>Government</b>			
Bills	\$ 2,087,403	4.03	-0.28
Bonds	0	0.00	0.00
Notes	4,808,433	9.28	+0.22
Strips	0	0.00	0.00
<b>Total Government</b>	<b>\$ 6,895,836</b>	<b>13.31</b>	<b>-0.06</b>
<b>Federal Agency Coupons</b>	<b>\$ 4,311,364</b>	<b>8.32</b>	<b>+0.92</b>
<b>Certificates of Deposit</b>	<b>9,050,044</b>	<b>17.48</b>	<b>+1.35</b>
<b>Bank Notes</b>	<b>600,000</b>	<b>1.16</b>	<b>-0.97</b>
<b>Bankers' Acceptances</b>	<b>0</b>	<b>0.00</b>	<b>0</b>
<b>Repurchases</b>	<b>0</b>	<b>0.00</b>	<b>0</b>
<b>Federal Agency Discount Notes</b>	<b>11,521,709</b>	<b>22.24</b>	<b>+2.82</b>
<b>Time Deposits</b>	<b>5,879,795</b>	<b>11.35</b>	<b>+1.29</b>
<b>GNMAs</b>	<b>449</b>	<b>0.00</b>	<b>0</b>
<b>Commercial Paper</b>	<b>6,941,572</b>	<b>13.40</b>	<b>-5.92</b>
<b>FHLMC/Remics</b>	<b>374,339</b>	<b>0.72</b>	<b>+0.04</b>
<b>Corporate Bonds</b>	<b>1,451,296</b>	<b>2.81</b>	<b>-0.03</b>
<b>AB 55 Loans</b>	<b>4,771,189</b>	<b>9.21</b>	<b>+0.56</b>
<b>GF Loans</b>	<b>0</b>	<b>0.00</b>	<b>0.00</b>
<b>Reversed Repurchases</b>	<b>0</b>	<b>0.00</b>	<b>0.00</b>
<b>Total (All Types)</b>	<b>\$ 51,797,593</b>	<b>100.00</b>	

**INVESTMENT ACTIVITY**

	JULY 2004		JUNE 2004	
	<u>NUMBER</u>	<u>AMOUNT</u>	<u>NUMBER</u>	<u>AMOUNT</u>
Pooled Money	329	\$ 15,277,594	642	\$ 30,085,127
Other	3	597	66	617,111
Time Deposits	158	4,465,790	117	1,992,000
<b>Totals</b>	<b>490</b>	<b>\$ 19,743,981</b>	<b>825</b>	<b>\$ 32,694,238</b>
 PMIA Monthly Average Effective Yield	 1.604		 1.469	
 Year to Date Yield Last Day of Month	 1.604		 1.532	

**Pooled Money Investment Account  
Portfolio Composition  
\$51.7 Billion  
07/31/04**



**POOLED MONEY INVESTMENT ACCOUNT**

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>a/</u>	<u>a/</u>	<u>MATURITY</u>	<u>TRANS</u>	<u>PAR</u>	<u>d/</u>	<u>AMOUNT</u>	<u>EFFECTIVE</u>
				<u>DATE</u>	<u>YIELD</u>		<u>(000)</u>	<u>DAYS</u>	<u>EARNED</u>	<u>YIELD</u>
07/01/04	REDEMPTIONS									
	BN	WORLD	1.050%	07/01/04	1.070		50,000	51	75,789.52	1.085
	BN	WORLD	1.050%	07/01/04	1.070		50,000	51	75,789.52	1.085
	BN	WORLD	1.030%	07/01/04	1.060		25,000	70	51,524.77	1.075
	BN	WORLD	1.030%	07/01/04	1.060		50,000	70	103,049.56	1.075
	BN	WORLD	1.030%	07/01/04	1.060		50,000	70	103,049.56	1.075
	BN	WORLD	1.010%	07/01/04	1.030		50,000	91	130,174.28	1.044
	BN	WORLD	1.010%	07/01/04	1.030		50,000	91	130,174.28	1.044
	BN	WORLD	1.010%	07/01/04	1.030		50,000	91	130,174.28	1.044
	BN	WORLD	1.010%	07/01/04	1.030		50,000	91	130,174.28	1.044
	CP	SARA LEE		07/01/04	1.470		45,120	1	1,842.40	1.490
	CP	MERRILL		07/01/04	1.430		50,000	1	1,986.11	1.450
	CP	MERRILL		07/01/04	1.430		50,000	1	1,986.11	1.450
	CP	MERRILL		07/01/04	1.430		50,000	1	1,986.11	1.450
	CP	MERRILL		07/01/04	1.430		50,000	1	1,986.11	1.450
	CP	SAFEWAY		07/01/04	1.550		50,000	1	2,152.78	1.572
	CP	SARA LEE		07/01/04	1.100		44,000	16	21,511.11	1.116
	CP	GMAC		07/01/04	1.280		50,000	51	90,666.67	1.300
	CP	GMAC		07/01/04	1.280		50,000	51	90,666.67	1.300
	CP	GMAC		07/01/04	1.280		50,000	51	90,666.67	1.300
	CP	GMAC		07/01/04	1.280		50,000	51	90,666.67	1.300
	CP	TEXT FIN		07/01/04	1.090		25,000	70	52,986.11	1.107
	CP	CITI GLOBAL		07/01/04	1.050		50,000	73	106,458.33	1.067
	CP	CITI GLOBAL		07/01/04	1.050		50,000	73	106,458.33	1.067
	CP	GMAC		07/01/04	1.240		50,000	76	130,888.89	1.261
	CP	CITI GLOBAL		07/01/04	1.040		50,000	80	115,555.56	1.057
	CP	CITI GLOBAL		07/01/04	1.040		50,000	80	115,555.56	1.057
	CP	CITICORP		07/01/04	1.040		50,000	80	115,555.56	1.057
	CP	CITICORP		07/01/04	1.040		50,000	80	115,555.56	1.057
	CP	GMAC		07/01/04	1.230		20,000	94	64,233.34	1.251
	CP	GMAC		07/01/04	1.230		50,000	94	160,583.33	1.251
	TREAS	BILL		07/01/04	0.980		50,000	176	239,555.56	1.001
	TREAS	BILL		07/02/04	0.980		50,000	176	239,555.56	1.001
	TREAS	BILL		07/03/04	0.980		50,000	176	239,555.56	1.001
	TREAS	BILL		07/04/04	0.980		50,000	176	239,555.56	1.001

**07/01/04 NO PURCHASES**

**07/02/04 REDEMPTIONS**

	BN	WORLD	1.050%	07/02/04	1.070		50,000	52	77,275.55	1.085
	BN	WORLD	1.050%	07/02/04	1.070		50,000	52	77,275.55	1.085
	CB	DISNEY	4.875%	07/02/04	3.548		10,000	737	727,125.00	3.521
	CP	GOLDMAN		07/02/04	1.300		5,000	2	361.11	1.318
	CP	GOLDMAN		07/02/04	1.300		50,000	2	3,611.11	1.318
	CP	CITI GLOBAL		07/02/04	1.040		50,000	81	117,000.00	1.057
	CP	CITI GLOBAL		07/02/04	1.040		50,000	81	117,000.00	1.057
	CP	CITICORP		07/02/04	1.040		50,000	81	117,000.00	1.057
	CP	CITICORP		07/02/04	1.040		50,000	81	117,000.00	1.057

**POOLED MONEY INVESTMENT ACCOUNT**

						d/			
<u>DATE</u>	<u>TYPE</u>	<u>a/</u>	<u>DESCRIPTION</u>	<u>a/</u>	<u>MATURITY</u>	<u>TRANS</u>	<u>PAR</u>	<u>DAYS</u>	<u>AMOUNT</u>
				<u>DATE</u>	<u>YIELD</u>		<u>(000)</u>	<u>HELD</u>	<u>EARNED</u>
07/02/04	SALES								
	TREAS	NOTE	2.125%	10/31/04	1.499		50,000	604	1,588,113.00
	TREAS	NOTE	2.125%	10/31/04	1.499		50,000	604	1,588,113.00
	TREAS	NOTE	2.125%	10/31/04	1.499		50,000	604	1,586,159.88
	TREAS	NOTE	2.125%	10/31/04	1.499		50,000	604	1,586,159.88
	TREAS	NOTE	2.125%	10/31/04	1.499		50,000	604	1,586,159.88
	TREAS	NOTE	2.125%	10/31/04	1.499		50,000	604	1,586,159.88
	TREAS	NOTE	2.125%	10/31/04	1.499		50,000	604	1,586,159.88
	TREAS	NOTE	2.125%	10/31/04	1.499		50,000	604	1,586,159.88
	TREAS	NOTE	2.125%	10/31/04	1.499		50,000	604	1,586,159.88

**07/02/04 NO PURCHASES**

**07/06/04 REDEMPTIONS**

BN	WORLD	1.030%	07/06/04	1.050	50,000	34	49,582.89	1.065
BN	WORLD	1.030%	07/06/04	1.050	50,000	34	49,582.89	1.065
CD	CS/FST BOSTON	1.110%	07/06/04	1.100	50,000	21	32,083.52	1.115
CD	CS/FST BOSTON	1.110%	07/06/04	1.100	50,000	21	32,083.52	1.115
CD	CS/FST BOSTON	1.110%	07/06/04	1.100	50,000	21	32,083.52	1.115
CD	W/F	1.080%	07/06/04	1.080	50,000	33	49,500.00	1.095
CD	W/F	1.080%	07/06/04	1.080	50,000	33	49,500.00	1.095
CP	COUNTRY		07/06/04	1.300	25,000	7	6,319.44	1.318
CP	CITICORP		07/06/04	1.270	50,000	7	12,347.22	1.288
CP	CITICORP		07/06/04	1.270	50,000	7	12,347.22	1.288
CP	COUNTRY		07/06/04	1.300	50,000	7	12,638.89	1.318
CP	BARTON		07/06/04	1.160	34,929	19	21,384.31	1.177
CP	BARTON		07/06/04	1.160	50,000	19	30,611.11	1.177
CP	CITI GLOBAL		07/06/04	1.100	50,000	20	30,555.56	1.116
CP	CITI GLOBAL		07/06/04	1.100	50,000	20	30,555.56	1.116
CP	CITI GLOBAL		07/06/04	1.100	50,000	20	30,555.56	1.116
CP	CITI GLOBAL		07/06/04	1.100	50,000	20	30,555.56	1.116
CP	GMAC		07/06/04	1.210	50,000	20	33,611.11	1.228
CP	GMAC		07/06/04	1.210	50,000	20	33,611.11	1.228
CP	GMAC		07/06/04	1.210	50,000	20	33,611.11	1.228
CP	SRAC		07/06/04	1.260	50,000	20	35,000.00	1.278
CP	BARTON		07/06/04	1.130	5,412	21	3,567.41	1.146
CP	BARTON		07/06/04	1.130	50,000	21	32,958.33	1.146
CP	BARTON		07/06/04	1.130	50,000	21	32,958.33	1.146
CP	HOUSEHOLD		07/06/04	1.100	50,000	22	33,611.11	1.116
CP	HOUSEHOLD		07/06/04	1.100	50,000	22	33,611.11	1.116
CP	FCAR		07/06/04	1.090	50,000	32	48,444.44	1.106
CP	FCAR		07/06/04	1.090	50,000	32	48,444.44	1.106
CP	GMAC		07/06/04	1.260	20,000	33	23,100.00	1.279
CP	GMAC		07/06/04	1.270	50,000	39	68,791.67	1.289

**07/06/04 NO PURCHASES**

**07/07/04 REDEMPTIONS**

CP	CITI GLOBAL		07/07/04	1.300	50,000	8	14,444.45	1.318
CP	CITI GLOBAL		07/07/04	1.300	50,000	8	14,444.45	1.318

**POOLED MONEY INVESTMENT ACCOUNT**

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>a/</u> <u>DATE</u>	<u>MATURITY</u> <u>YIELD</u>	<u>TRANS</u> <u>PAR</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
<b>07/07/04 REDEMPTIONS (continued)</b>								
	CP	CITI GLOBAL	07/07/04	1.300	50,000	8	14,444.45	1.318
	CP	CITI GLOBAL	07/07/04	1.300	50,000	8	14,444.45	1.318
	CP	BARTON	07/07/04	1.130	50,000	22	34,527.78	1.146
	CP	BARTON	07/07/04	1.120	50,000	23	35,777.78	1.136
	CP	BARTON	07/07/04	1.120	25,000	23	17,888.89	1.136
	DISC NOTE	FHLB	07/07/04	1.100	40,470	22	27,204.83	1.116
<b>07/07/04 NO PURCHASES</b>								
<b>07/08/04 SALES</b>								
		FHLB	2.750%	11/15/06	3.027	50,000	1	216,200.00 158.800
<b>07/08/04 PURCHASES</b>								
		FHLB	2.750%	11/15/06	3.220	50,000		
<b>07/09/04 REDEMPTIONS</b>								
	CP	PREFCO	07/09/04	1.100	12,858	30	11,786.50	1.116
	CP	PREFCO	07/09/04	1.100	50,000	30	45,833.33	1.116
	DISC NOTE	FHLB	07/09/04	1.100	30,000	24	22,000.00	1.116
	DISC NOTE	FHLB	07/09/04	1.100	50,000	24	36,666.67	1.116
	DISC NOTE	FHLB	07/09/04	1.100	50,000	24	36,666.67	1.116
	DISC NOTE	FHLB	07/09/04	1.100	50,000	24	36,666.67	1.116
<b>07/09/04 NO PURCHASES</b>								
<b>07/12/04 REDEMPTIONS</b>								
	CP	PREFCO	07/12/04	1.170	50,000	28	45,500.00	1.187
	CP	PREFCO	07/12/04	1.170	25,000	28	22,750.00	1.187
	CP	GECC	07/12/04	1.070	25,000	61	45,326.39	1.087
	CP	GECC	07/12/04	1.070	50,000	61	90,652.78	1.087
	CP	CITICORP	07/12/04	1.080	50,000	62	93,000.00	1.097
	CP	CITICORP	07/12/04	1.080	50,000	62	93,000.00	1.097
	CP	CITICORP	07/12/04	1.060	50,000	77	113,361.11	1.077
	CP	CITICORP	07/12/04	1.060	50,000	77	113,361.11	1.077
	CP	CITICORP	07/12/04	1.060	50,000	77	113,361.11	1.077
	CP	CITICORP	07/12/04	1.060	50,000	77	113,361.11	1.077
	CP	CITI GLOBAL	07/12/04	1.060	50,000	82	120,722.22	1.077
	CP	CITI GLOBAL	07/12/04	1.050	50,000	95	138,541.67	1.068
	CP	CITI GLOBAL	07/12/04	1.050	50,000	95	138,541.67	1.068
<b>07/12/04 NO PURCHASES</b>								
<b>07/13/04 REDEMPTIONS</b>								
	CP	COCA COLA	07/13/04	1.120	25,000	28	21,777.78	1.137
	CP	CITI GLOBAL	07/13/04	1.050	50,000	96	140,000.00	1.068

**POOLED MONEY INVESTMENT ACCOUNT**

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>a/</u> <u>DATE</u>	<u>MATURITY</u> <u>YIELD</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
<b>07/13/04 REDEMPTIONS (continued)</b>									
	CP	CITI GLOBAL	07/13/04	1.050		50,000	96	140,000.00	1.068
	DISC NOTE	FHLMC	07/13/04	1.240		50,000	14	24,111.11	1.258
	DISC NOTE	FHLMC	07/13/04	1.240		50,000	14	24,111.11	1.258
	DISC NOTE	FHLMC	07/13/04	1.140		20,000	28	17,733.33	1.157
	DISC NOTE	FHLMC	07/13/04	1.140		50,000	28	44,333.33	1.157
	DISC NOTE	FHLMC	07/13/04	1.140		50,000	28	44,333.33	1.157
<b>07/13/04 PURCHASES</b>									
	CP	GECC	07/14/04	1.250		50,000			
	CP	GECC	07/14/04	1.250		50,000			
<b>07/14/04 REDEMPTIONS</b>									
	CP	GECC	07/14/04	1.250		50,000	1	1,736.11	1.267
	CP	GECC	07/14/04	1.250		50,000	1	1,736.11	1.267
<b>07/14/04 PURCHASES</b>									
	DISC NOTE	FHLMC	12/01/04	1.625		50,000			
<b>07/15/04 REDEMPTIONS</b>									
	CD	W/F	1.130%	07/15/04	1.130	40,000	36	45,200.00	1.146
	CD	W/F	1.130%	07/15/04	1.130	50,000	36	56,500.00	1.146
	CD	W/F	1.130%	07/15/04	1.130	50,000	36	56,500.00	1.146
	CP	CITI GLOBAL		07/15/04	1.100	50,000	43	65,694.44	1.117
	CP	CITI GLOBAL		07/15/04	1.100	50,000	43	65,694.44	1.117
	MTN	W/F	6.625%	07/15/04	0.992	34,260	392	380,900.57	0.979
	MTN	W/F	6.625%	07/15/04	1.550	10,350	507	234,068.25	1.526
	MTN	W/F	6.625%	07/15/04	3.360	30,000	750	2,153,295.83	3.291
	MTN	W/F	6.625%	07/15/04	3.320	30,115	750	2,136,855.84	3.251
	MTN	W/F	6.625%	07/15/04	3.830	20,000	899	1,962,652.78	3.751
	MTN	W/F	6.625%	07/15/04	7.440	10,000	1491	2,988,608.33	7.550
<b>07/15/04 PURCHASES</b>									
	CD	CS/FST BOSTON	1.875%	02/28/05	1.865	50,000			
	CD	CS/FST BOSTON	1.875%	02/28/05	1.865	50,000			
	CD	TORONTO	1.888%	02/28/05	1.878	50,000			
	CD	TORONTO	1.888%	02/28/05	1.878	50,000			
	CP	GECC		12/01/04	1.610	25,000			
	CP	GECC		12/01/04	1.610	50,000			
	CP	GECC		12/01/04	1.610	50,000			
	CP	GMAC		12/29/04	1.870	50,000			
	CP	GMAC		12/29/04	1.870	50,000			
	CP	GMAC		12/29/04	1.870	50,000			
	CP	GMAC		12/29/04	1.870	50,000			
	DISC NOTE	FHLMC		12/06/04	1.615	25,000			
	DISC NOTE	FHLMC		12/06/04	1.615	50,000			



**POOLED MONEY INVESTMENT ACCOUNT**

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>a/</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD</u>	<u>PAR (000)</u>	<u>d/</u> <u>DAYS HELD</u>	<u>AMOUNT EARNED</u>	<u>EFFECTIVE YIELD</u>
<b>07/15/04 PURCHASES (continued)</b>									
	DISC NOTE	FHLMC		12/06/04	1.615	50,000			
	DISC NOTE	FNMA		12/08/04	1.620	50,000			
	DISC NOTE	FNMA		12/20/04	1.580	50,000			
	DISC NOTE	FNMA		12/20/04	1.580	50,000			
	DISC NOTE	FNMA		12/20/04	1.580	50,000			
	DISC NOTE	FNMA		12/20/04	1.580	50,000			
	DISC NOTE	FHLMC		12/21/04	1.630	50,000			
	DISC NOTE	FHLMC		12/21/04	1.630	50,000			
<b>07/16/04 NO REDEMPTIONS</b>									
<b>07/16/04 PURCHASES</b>									
	CD	US BANK	1.930%	02/28/05	1.930	50,000			
	CD	US BANK	1.930%	02/28/05	1.930	50,000			
	CP	GMAC		11/08/04	1.760	25,000			
	CP	GMAC		11/08/04	1.760	50,000			
<b>07/19/04 REDEMPTIONS</b>									
	CP	GECC		07/19/04	1.190	50,000	34	56,194.44	1.208
	CP	GECC		07/19/04	1.190	50,000	34	56,194.44	1.208
<b>07/19/04 PURCHASES</b>									
	CP	GECC		07/20/04	1.260	50,000			
	CP	GECC		07/20/04	1.260	50,000			
	CP	GECC		07/20/04	1.260	50,000			
	CP	GECC		07/20/04	1.260	50,000			
<b>07/20/04 REDEMPTIONS</b>									
	CP	GECC		07/20/04	1.260	50,000	1	1,750.00	1.278
	CP	GECC		07/20/04	1.260	50,000	1	1,750.00	1.278
	CP	GECC		07/20/04	1.260	50,000	1	1,750.00	1.278
	CP	GECC		07/20/04	1.260	50,000	1	1,750.00	1.278
	CP	GECC		07/20/04	1.240	50,000	21	36,166.67	1.258
	CP	GECC		07/20/04	1.240	50,000	21	36,166.67	1.258
	CP	GECC		07/20/04	1.190	50,000	35	57,847.22	1.208
	CP	GECC		07/20/04	1.190	50,000	35	57,847.22	1.208
	CP	JP MORGAN		07/20/04	1.100	50,000	61	93,194.44	1.117
	CP	CITICORP		07/20/04	1.080	50,000	70	105,000.00	1.097
	CP	CITICORP		07/20/04	1.080	50,000	70	105,000.00	1.097
	CP	GECC		07/20/04	1.070	50,000	89	132,263.89	1.088
	CP	GECC		07/20/04	1.070	50,000	89	132,263.89	1.088
	CP	CITI GLOBAL		07/20/04	1.050	50,000	98	142,916.67	1.068
	CP	CITI GLOBAL		07/20/04	1.050	50,000	98	142,916.67	1.068
	DISC NOTE	FHLMC		07/20/04	1.010	40,000	92	103,244.44	1.027
	DISC NOTE	FHLMC		07/20/04	1.010	50,000	92	129,055.56	1.027

**POOLED MONEY INVESTMENT ACCOUNT**

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>a/</u> <u>DATE</u>	<u>MATURITY</u> <u>YIELD</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
<b>07/20/04 PURCHASES</b>									
	CP	GECC	12/29/04	1.690		50,000			
	CP	GECC	12/29/04	1.690		50,000			
<b>07/21/04 REDEMPTIONS</b>									
	CD	S-E BANK	1.220%	07/21/04	1.220	50,000	36	61,000.00	1.237
	CD	S-E BANK	1.220%	07/21/04	1.220	50,000	36	61,000.00	1.237
	CD	W/F	1.190%	07/21/04	1.190	50,000	36	59,500.00	1.207
	CD	W/F	1.190%	07/21/04	1.190	50,000	36	59,500.00	1.207
	CP	GECC		07/21/04	1.240	50,000	22	37,888.89	1.258
	CP	GECC		07/21/04	1.240	50,000	22	37,888.89	1.258
	CP	TOYOTA		07/21/04	1.200	50,000	34	56,666.67	1.218
	CP	TOYOTA		07/21/04	1.200	50,000	34	56,666.67	1.218
	CP	BARTON		07/21/04	1.200	9,162	36	10,994.40	1.218
	CP	BARTON		07/21/04	1.200	50,000	36	60,000.00	1.218
<b>07/21/04 PURCHASES</b>									
	CD	BNPARIS	1.920%	02/28/05	1.920	50,000			
	CP	GECC		07/28/04	1.250	50,000			
	CP	GECC		07/28/04	1.250	50,000			
	CP	BEAR		07/28/04	1.260	50,000			
	CP	BEAR		07/28/04	1.260	50,000			
	CP	GECC		07/28/04	1.250	50,000			
	CP	GECC		07/28/04	1.250	50,000			
	CP	GECC		07/28/04	1.250	50,000			
	CP	GECC		07/28/04	1.250	50,000			
<b>07/22/04 REDEMPTIONS</b>									
	TREAS	BILL		07/22/04	0.925	50,000	181	232,534.72	0.940
	TREAS	BILL		07/22/04	0.925	50,000	181	232,534.72	0.940
	TREAS	BILL		07/22/04	0.925	50,000	181	232,534.72	0.940
	TREAS	BILL		07/22/04	0.925	50,000	181	232,534.72	0.940
<b>07/22/04 NO PURCHASES</b>									
<b>07/23/04 NO REDEMPTIONS</b>									
<b>07/23/04 PURCHASES</b>									
	CP	GMAC		12/14/04	1.900	50,000			
	CP	GMAC		12/14/04	1.900	50,000			
	DISC NOTE	FHLMC		02/28/05	1.860	50,000			
	DISC NOTE	FHLMC		02/28/05	1.860	50,000			
	DISC NOTE	FHLMC		02/28/05	1.860	50,000			
	DISC NOTE	FNMA		02/28/05	1.860	50,000			
	DISC NOTE	FNMA		02/28/05	1.860	50,000			

**POOLED MONEY INVESTMENT ACCOUNT**

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>a/</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD</u>	<u>PAR (000)</u>	<u>d/</u> <u>DAYS HELD</u>	<u>AMOUNT EARNED</u>	<u>EFFECTIVE YIELD</u>
<b>07/26/04 REDEMPTIONS</b>									
CD		CIBC	1.040%	07/26/04	1.040	50,000	101	145,888.89	1.054
CD		CIBC	1.040%	07/26/04	1.040	50,000	101	145,888.89	1.054
CD		FORTIS	1.050%	07/26/04	1.050	50,000	109	158,958.33	1.065
CD		FORTIS	1.050%	07/26/04	1.050	50,000	109	158,958.33	1.065
CP		JP MORGAN		07/26/04	1.100	50,000	67	102,361.11	1.118
CP		JP MORGAN		07/26/04	1.100	50,000	67	102,361.11	1.118
CP		JP MORGAN		07/26/04	1.070	50,000	88	130,777.78	1.088
CP		JP MORGAN		07/26/04	1.070	50,000	88	130,777.78	1.088
CP		JP MORGAN		07/26/04	1.070	50,000	89	132,263.89	1.088
CP		JP MORGAN		07/26/04	1.070	50,000	89	132,263.89	1.088
CP		JP MORGAN		07/26/04	1.070	50,000	89	132,263.89	1.088
CP		JP MORGAN		07/26/04	1.070	50,000	89	132,263.89	1.088
CP		JP MORGAN		07/26/04	1.070	50,000	89	132,263.89	1.088
CP		JP MORGAN		07/26/04	1.070	50,000	89	132,263.89	1.088
CP		CITI GLOBAL		07/26/04	1.060	50,000	90	132,500.00	1.078
CP		CITI GLOBAL		07/26/04	1.060	50,000	90	132,500.00	1.078
CP		GOLDMAN		07/26/04	1.060	50,000	90	132,500.00	1.078
CP		GOLDMAN		07/26/04	1.060	50,000	90	132,500.00	1.078
CP		CITICORP		07/26/04	1.060	50,000	97	142,805.56	1.078
CP		CITICORP		07/26/04	1.060	50,000	97	142,805.56	1.078
CP		CITICORP		07/26/04	1.060	50,000	102	150,166.67	1.078
CP		CITICORP		07/26/04	1.060	50,000	102	150,166.67	1.078

**07/26/04 PURCHASES**

CP	GECC	07/27/04	1.260	50,000
CP	GECC	07/27/04	1.260	50,000
CP	GECC	07/27/04	1.260	50,000
CP	GECC	07/27/04	1.260	50,000
CP	GECC	07/27/04	1.260	50,000
CP	GECC	07/27/04	1.260	50,000
CP	GECC	07/27/04	1.260	50,000
CP	GECC	07/27/04	1.260	50,000
CP	GECC	07/27/04	1.260	50,000
CP	GECC	07/27/04	1.260	50,000
CP	CITIGROUP	08/02/04	1.270	50,000
CP	CITIGROUP	08/02/04	1.270	50,000
CP	CITIGROUP	08/02/04	1.270	50,000
CP	CITIGROUP	08/02/04	1.270	50,000
CP	W/F	08/18/04	1.290	30,000
CP	W/F	08/18/04	1.290	50,000
CP	JOHN DEERE	08/31/04	1.460	20,000
CP	GMAC	09/01/04	1.520	50,000
CP	GMAC	09/01/04	1.520	50,000
CP	GMAC	09/01/04	1.520	50,000
CP	GMAC	09/01/04	1.520	50,000
CP	BAXTER	09/07/04	1.500	40,000
	SBA	1.550%	02/25/29	1.550
				10,389

**POOLED MONEY INVESTMENT ACCOUNT**

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>a/</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD</u>	<u>PAR (000)</u>	<u>d/</u> <u>DAYS HELD</u>	<u>AMOUNT EARNED</u>	<u>EFFECTIVE YIELD</u>
<b>07/26/04 PURCHASES c/</b>									
		FHLB	3.000%	05/15/06	1.260	1,485			
		FHLB	3.000%	05/15/06	1.260	50,000			
		FHLB	3.000%	05/15/06	1.260	50,000			
<b>07/27/04 REDEMPTIONS</b>									
	CP	GECC		07/27/04	1.260	50,000	1	1,750.00	1.278
	CP	GECC		07/27/04	1.260	50,000	1	1,750.00	1.278
	CP	GECC		07/27/04	1.260	50,000	1	1,750.00	1.278
	CP	GECC		07/27/04	1.260	50,000	1	1,750.00	1.278
	CP	GECC		07/27/04	1.260	50,000	1	1,750.00	1.278
	CP	GECC		07/27/04	1.260	50,000	1	1,750.00	1.278
	CP	GECC		07/27/04	1.260	50,000	1	1,750.00	1.278
	CP	GECC		07/27/04	1.260	50,000	1	1,750.00	1.278
	CP	GECC		07/27/04	1.260	50,000	1	1,750.00	1.278
	CP	GECC		07/27/04	1.260	50,000	1	1,750.00	1.278
	CP	PREFCO		07/27/04	1.300	12,244	28	12,380.04	1.319
	CP	PREFCO		07/27/04	1.300	50,000	28	50,555.56	1.319
	CP	BEAR		07/27/04	1.180	50,000	40	65,555.56	1.198
	CP	BEAR		07/27/04	1.180	50,000	40	65,555.56	1.198
	CP	GECC		07/27/04	1.190	20,000	42	27,766.67	1.208
	CP	GECC		07/27/04	1.190	50,000	42	69,416.67	1.208
	MTN	GMAC	5.360%	07/27/04	2.057	12,000	403	279,458.14	2.036
	MTN	GMAC	5.360%	07/27/04	5.250	25,604	830	3,057,914.17	5.239
<b>07/27/04 SALES c/</b>									
		FHLB	3.000%	05/15/06	1.260	1,485	1	51.24	1.278
		FHLB	3.000%	05/15/06	1.260	50,000	1	1,724.38	1.278
		FHLB	3.000%	05/15/06	1.260	50,000	1	1,724.38	1.278
<b>07/27/04 PURCHASES</b>									
	CD	CS/FST BOSTON	1.780%	12/29/04	1.780	50,000			
	CD	CS/FST BOSTON	1.780%	12/29/04	1.780	50,000			
	DISC NOTE	FNMA		12/29/04	1.710	48,757			
	DISC NOTE	FNMA		12/29/04	1.710	50,000			
<b>07/28/04 REDEMPTIONS</b>									
	CP	GECC		07/28/04	1.250	50,000	7	12,152.78	1.268
	CP	GECC		07/28/04	1.250	50,000	7	12,152.78	1.268
	CP	GECC		07/28/04	1.250	50,000	7	12,152.78	1.268
	CP	GECC		07/28/04	1.250	50,000	7	12,152.78	1.268
	CP	GECC		07/28/04	1.250	50,000	7	12,152.78	1.268
	CP	GECC		07/28/04	1.250	50,000	7	12,152.78	1.268
	CP	BEAR		07/28/04	1.260	50,000	7	12,250.00	1.278
	CP	BEAR		07/28/04	1.260	50,000	7	12,250.00	1.278
	DISC NOTE	FHLMC		07/28/04	1.140	50,000	42	66,500.00	1.157
	DISC NOTE	FHLMC		07/28/04	1.140	50,000	42	66,500.00	1.157

**POOLED MONEY INVESTMENT ACCOUNT**

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>a/</u> <u>DATE</u>	<u>MATURITY</u> <u>YIELD</u>	<u>TRANS</u> <u>YIELD</u>	<u>d/</u> <u>PAR</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
<b>07/28/04 REDEMPTIONS (continued)</b>									
	DISC NOTE	FNMA	07/28/04	1.045		50,000	91	132,076.39	1.062
	DISC NOTE	FNMA	07/28/04	1.045		50,000	91	132,076.39	1.062
<b>07/28/04 PURCHASES</b>									
	CD	W/F	1.390%	08/31/04	1.390	50,000			
	CD	W/F	1.390%	08/31/04	1.390	50,000			
	CD	W/F	1.390%	08/31/04	1.390	50,000			
	CD	W/F	1.390%	08/31/04	1.390	50,000			
	CP	GECC		07/29/04	1.250	50,000			
	CP	GECC		07/29/04	1.250	50,000			
	CP	GECC		07/29/04	1.250	50,000			
	CP	GECC		07/29/04	1.250	50,000			
	CP	GECC		07/29/04	1.250	50,000			
	CP	GECC		07/29/04	1.250	50,000			
	CP	GECC		07/29/04	1.250	50,000			
	CP	GECC		07/29/04	1.250	50,000			
	CP	BEAR		08/18/04	1.360	50,000			
	CP	BEAR		08/18/04	1.360	50,000			
	CP	B/A		12/01/04	1.680	50,000			
	CP	B/A		12/01/04	1.680	50,000			
	DISC NOTE	FHLMC		02/28/05	1.920	50,000			
	DISC NOTE	FHLMC		02/28/05	1.920	50,000			
	DISC NOTE	FHLMC		02/28/05	1.920	50,000			
	DISC NOTE	FHLMC		02/28/05	1.920	50,000			
		FNMA	3.125%	07/15/06	3.050	50,000			
<b>07/29/04 REDEMPTIONS</b>									
	CP	GECC		07/29/04	1.250	50,000	1	1,736.11	1.267
	CP	GECC		07/29/04	1.250	50,000	1	1,736.11	1.267
	CP	GECC		07/29/04	1.250	50,000	1	1,736.11	1.267
	CP	GECC		07/29/04	1.250	50,000	1	1,736.11	1.267
	CP	GECC		07/29/04	1.250	50,000	1	1,736.11	1.267
	CP	GECC		07/29/04	1.250	50,000	1	1,736.11	1.267
	CP	GECC		07/29/04	1.250	50,000	1	1,736.11	1.267
<b>07/29/04 NO PURCHASES</b>									
<b>07/30/04 REDEMPTIONS</b>									
	CD	LLOYDS	1.060%	07/30/04	1.055	50,000	95	139,248.19	1.070
	CD	LLOYDS	1.060%	07/30/04	1.055	50,000	95	139,248.19	1.070
<b>07/30/04 PURCHASES</b>									
	MTN	GMAC	4.500%	07/15/06	3.800	10,000			

<u>a/</u>	The abbreviations indicate the type of security purchased or sold; i.e., <b>(U.S.)</b> Bills, Bonds, Notes, Debentures, Discount Notes and Participation Certificates: Federal National Mortgage Association <b>(FNMA)</b> , Farmers Home Administration Notes <b>(FHA)</b> , Student Loan Marketing Association <b>(SLMA)</b> , Small Business Association <b>(SBA)</b> , Negotiable Certificates of Deposit <b>(CD)</b> , Negotiable Certificates of Deposit Floating Rate <b>(CD FR)</b> , Export Import Notes <b>(EXIM)</b> , Bankers Acceptances <b>(BA)</b> , Commercial Paper <b>(CP)</b> , Government National Mortgage Association <b>(GNMA)</b> , Federal Home Loan Bank Notes <b>(FHLB)</b> , Federal Land Bank Bonds <b>(FLB)</b> , Federal Home Loan Mortgage Corporation Obligation <b>(FHLMC PC)</b> & <b>(FHLMC GMC)</b> , Federal Farm Credit Bank Bonds <b>(FFCB)</b> , Federal Farm Credit Discount Notes <b>(FFC)</b> , Corporate Securities <b>(CB)</b> , US Ship Financing Bonds <b>(TITLE XI'S)</b> , International Bank of Redevelopment <b>(IBRD)</b> , Tennessee Valley Authority <b>(TVA)</b> , Medium Term Notes <b>(MTN)</b> , Real Estate Mortgage Investment Conduit <b>(REMIC)</b> .
<u>b/</u>	Purchase or sold yield based on 360 day calculation for discount obligations and Repurchase Agreements.
<u>c/</u>	Repurchase Agreement.
<u>d/</u>	Par amount of securities purchased, sold or redeemed.
<u>e/</u>	Securities were purchased and sold as of the same date.
<u>f/</u>	Repurchase Agreement against Reverse Repurchase Agreement.
<u>g/</u>	Outright purchase against Reverse Repurchase Agreement.
<u>h/</u>	Security "SWAP" transactions.
<u>i/</u>	Buy back agreement.
<b>RRS</b>	Reverse Repurchase Agreement.
<b>RRP</b>	Termination of Reverse Repurchase Agreement.

## TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b><u>ALHAMBRA</u></b>				
Bank of East Asia (USA)	02/11/04	1.060	3,000,000.00	08/11/04
Bank of East Asia (USA)	05/19/04	1.050	6,000,000.00	08/18/04
Bank of East Asia (USA)	07/14/04	1.360	3,095,000.00	10/14/04
Omni Bank	05/14/04	1.090	2,000,000.00	08/13/04
Omni Bank	05/20/04	1.110	4,000,000.00	08/20/04
Omni Bank	05/27/04	1.110	2,000,000.00	08/25/04
Omni Bank	06/02/04	1.110	6,000,000.00	09/03/04
Omni Bank	03/17/04	1.050	2,000,000.00	09/15/04
Omni Bank	04/02/04	1.050	2,000,000.00	10/01/04
Omni Bank	05/27/04	1.450	2,000,000.00	11/23/04
<b><u>ARROYO GRANDE</u></b>				
Mid-State Bank	02/11/04	1.050	5,000,000.00	08/11/04
Mid-State Bank	03/12/04	1.040	5,000,000.00	09/09/04
Mid-State Bank	04/14/04	1.090	5,000,000.00	10/13/04
Mid-State Bank	05/19/04	1.380	5,000,000.00	11/17/04
Mid-State Bank	06/11/04	1.670	5,000,000.00	12/10/04
Mid-State Bank	07/15/04	1.740	5,000,000.00	01/13/05
<b><u>BREA</u></b>				
Jackson Federal Bank	05/19/04	1.040	10,000,000.00	08/18/04
Pacific Western National Bank	02/04/04	1.030	4,000,000.00	08/04/04
<b><u>CALABASAS</u></b>				
First Bank of Beverly Hills FSB	03/04/04	1.070	10,000,000.00	09/02/04
First Bank of Beverly Hills FSB	05/06/04	1.230	10,000,000.00	11/04/04
First Bank of Beverly Hills FSB	06/16/04	1.770	10,000,000.00	12/15/04
<b><u>CAMARILLO</u></b>				
First California Bank	03/24/04	1.060	6,000,000.00	09/22/04
First California Bank	06/09/04	1.570	2,000,000.00	12/03/04
First California Bank	06/04/04	1.500	2,000,000.00	12/03/04
First California Bank	07/28/04	1.810	6,000,000.00	01/26/05
<b><u>CAMERON PARK</u></b>				
Western Sierra National Bank	02/11/04	1.030	6,000,000.00	08/11/04
Western Sierra National Bank	07/14/04	1.660	7,000,000.00	01/12/05

## TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b><u>CHATSWORTH</u></b>				
Premier America Credit Union	06/23/04	1.320	10,000,000.00	09/22/04
Premier America Credit Union	07/21/04	1.380	10,000,000.00	10/20/04
Premier America Credit Union	05/12/04	1.360	10,000,000.00	11/10/04
<b><u>CHICO</u></b>				
Tri Counties Bank	06/18/04	1.370	20,000,000.00	09/16/04
<b><u>CHULA VISTA</u></b>				
North Island Federal Credit Union	04/09/04	0.980	5,000,000.00	10/08/04
<b><u>CITY OF INDUSTRY</u></b>				
EverTrust Bank	06/10/04	1.320	6,000,000.00	09/10/04
EverTrust Bank	07/29/04	1.520	6,000,000.00	10/28/04
<b><u>CONCORD</u></b>				
Bank of the West	05/21/04	1.080	242,000,000.00	08/20/04
Bank of the West	06/18/04	1.370	82,000,000.00	09/16/04
Bank of the West	07/09/04	1.360	134,000,000.00	10/08/04
Bank of the West	07/30/04	1.510	176,500,000.00	10/29/04
<b><u>DUBLIN</u></b>				
Operating Engineers FCU	02/11/04	1.030	5,000,000.00	08/11/04
Operating Engineers FCU	04/07/04	0.970	5,000,000.00	10/06/04
Operating Engineers FCU	06/11/04	1.650	10,000,000.00	12/10/04
<b><u>EL CENTRO</u></b>				
Valley Independent Bank	07/01/04	1.390	20,000,000.00	09/29/04
Valley Independent Bank	07/16/04	1.390	20,000,000.00	10/15/04
Valley Independent Bank	07/23/04	1.420	32,500,000.00	10/22/04
<b><u>EL SEGUNDO</u></b>				
First Coastal Bank NA	03/03/04	1.060	2,000,000.00	09/01/04
First Coastal Bank NA	07/21/04	1.720	2,000,000.00	01/20/05
Hawthorne Savings FSB	02/05/04	1.060	15,000,000.00	08/05/04
Hawthorne Savings FSB	05/20/04	1.110	25,000,000.00	08/18/04



## TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b><u>EL SEGUNDO (continued)</u></b>				
Xerox Federal Credit Union	03/04/04	1.080	20,000,000.00	09/02/04
Xerox Federal Credit Union	03/10/04	1.040	7,000,000.00	09/09/04
Xerox Federal Credit Union	05/20/04	1.400	20,000,000.00	11/17/04
<b><u>FAIRFIELD</u></b>				
Westamerica Bank	07/09/04	1.360	60,000,000.00	10/08/04
Westamerica Bank	07/15/04	1.390	65,000,000.00	10/14/04
<b><u>FRESNO</u></b>				
United Security Bank	04/21/04	1.150	40,000,000.00	10/20/04
<b><u>FULLERTON</u></b>				
Fullerton Community Bank	05/19/04	1.390	9,000,000.00	11/17/04
Fullerton Community Bank	07/23/04	1.770	8,000,000.00	01/21/05
<b><u>GOLETA</u></b>				
Pacific Capital Bank	02/13/04	1.050	61,000,000.00	08/13/04
Pacific Capital Bank	04/01/04	1.050	78,000,000.00	10/01/04
Pacific Capital Bank	06/09/04	1.560	85,000,000.00	12/08/04
<b><u>GRANADA HILLS</u></b>				
First State Bank of California	03/19/04	1.030	2,000,000.00	09/17/04
First State Bank of California	04/22/04	1.170	3,000,000.00	10/21/04
<b><u>HAWTHORNE</u></b>				
Western Federal Credit Union	07/23/04	1.420	30,000,000.00	10/22/04
<b><u>IRVINE</u></b>				
Commercial Capital Bank	05/20/04	1.090	20,000,000.00	08/18/04
Commercial Capital Bank	02/19/04	1.010	15,000,000.00	08/19/04
Commercial Capital Bank	02/26/04	1.060	14,000,000.00	08/26/04
Commercial Capital Bank	06/16/04	1.360	10,000,000.00	09/15/04
Commercial Capital Bank	07/01/04	1.340	60,000,000.00	09/29/04
Commercial Capital Bank	07/08/04	1.310	10,000,000.00	10/14/04
Commercial Capital Bank	04/15/04	1.090	10,000,000.00	10/14/04

## TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b><u>IRVINE (continued)</u></b>				
Commercial Capital Bank	07/14/04	1.320	35,000,000.00	10/14/04
Commercial Capital Bank	07/07/04	1.300	50,000,000.00	10/14/04
Commercial Capital Bank	07/29/04	1.560	10,000,000.00	11/17/04
Commercial Capital Bank	07/30/04	1.560	20,000,000.00	11/17/04
<b><u>LA JOLLA</u></b>				
Silvergate Bank	03/12/04	1.060	5,000,000.00	09/10/04
<b><u>LODI</u></b>				
Bank of Lodi	03/24/04	1.080	5,000,000.00	09/22/04
Bank of Lodi	06/17/04	1.760	5,000,000.00	12/16/04
Farmers & Merchant Bk Cen CA	06/23/04	1.320	25,000,000.00	09/22/04
Farmers & Merchant Bk Cen CA	04/08/04	1.080	10,000,000.00	10/07/04
Farmers & Merchant Bk Cen CA	06/23/04	1.720	25,000,000.00	12/22/04
<b><u>LOS ANGELES</u></b>				
Broadway Federal Bank	03/12/04	1.050	3,000,000.00	09/10/04
Broadway Federal Bank	07/09/04	1.680	2,500,000.00	01/07/05
Cathay Bank	02/18/04	1.030	15,000,000.00	08/18/04
Cathay Bank	03/03/04	1.050	17,000,000.00	09/01/04
Cathay Bank	03/10/04	1.030	30,000,000.00	09/09/04
Cathay Bank	04/08/04	1.100	38,000,000.00	10/07/04
Cathay Bank	05/12/04	1.370	25,000,000.00	11/10/04
Cedars Bank	02/20/04	1.040	2,000,000.00	08/20/04
Cedars Bank	03/12/04	1.050	4,500,000.00	09/10/04
Cedars Bank	06/23/04	1.320	5,000,000.00	09/22/04
Cedars Bank	07/07/04	1.320	5,000,000.00	10/06/04
Center Bank	03/17/04	1.050	40,000,000.00	09/15/04
Center Bank	04/08/04	1.080	10,000,000.00	10/07/04
Center Bank	06/23/04	1.720	5,000,000.00	12/22/04
Center Bank	07/21/04	1.710	5,000,000.00	01/20/05
CHB America Bank	07/15/04	1.390	4,300,000.00	10/14/04
CHB America Bank	05/21/04	1.080	4,000,000.00	08/20/04
CHB America Bank	06/02/04	1.110	2,000,000.00	09/01/04
CHB America Bank	03/05/04	1.030	2,000,000.00	09/01/04
CHB America Bank	03/31/04	1.050	3,000,000.00	09/29/04
Eastern International Bank	05/05/04	1.210	900,000.00	11/03/04
Eastern International Bank	06/10/04	1.600	1,000,000.00	12/09/04
Hanmi Bank	06/16/04	1.780	20,000,000.00	09/15/04

## TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b><u>LOS ANGELES (continued)</u></b>				
Hanmi Bank	07/08/04	1.330	10,000,000.00	10/07/04
Hanmi Bank	07/30/04	1.510	10,000,000.00	10/29/04
Hanmi Bank	05/05/05	1.020	25,000,000.00	08/05/04
Hanmi Bank	06/03/04	1.140	25,000,000.00	09/02/04
Hanmi Bank	06/17/04	1.390	25,000,000.00	09/15/04
Hanmi Bank	07/16/04	1.380	25,000,000.00	10/15/04
Mellon First Business Bank	06/18/04	1.370	50,000,000.00	09/16/04
Mellon First Business Bank	07/09/04	1.360	50,000,000.00	10/08/04
Mirae Bank	04/16/04	1.160	4,000,000.00	10/15/04
Nara Bank, NA	02/04/04	1.050	10,000,000.00	08/04/04
Nara Bank, NA	05/13/04	1.100	5,000,000.00	08/12/04
Nara Bank, NA	05/19/04	1.040	5,000,000.00	08/18/04
Nara Bank, NA	06/11/04	1.320	10,000,000.00	09/10/04
Nara Bank, NA	04/08/04	1.080	5,000,000.00	10/07/04
Nara Bank, NA	07/22/04	1.400	15,000,000.00	10/21/04
Nara Bank, NA	07/22/04	1.730	10,000,000.00	01/20/05
One United Bank	06/09/04	1.290	10,000,000.00	09/08/04
One United Bank	07/14/04	1.350	5,000,000.00	10/13/04
Pacific Union Bank	03/04/04	1.070	20,000,000.00	09/02/04
Preferred Bank	05/07/04	1.040	4,000,000.00	08/06/04
Preferred Bank	03/19/04	1.060	31,000,000.00	09/17/04
Saehan Bank	05/21/04	1.080	2,000,000.00	08/20/04
State Bank of India (California)	07/07/04	1.350	3,000,000.00	10/06/04
State Bank of India (California)	05/20/04	1.440	2,000,000.00	11/18/04
Wilshire State Bank	05/13/04	1.100	8,000,000.00	08/12/04
Wilshire State Bank	02/25/04	1.060	7,000,000.00	08/25/04
Wilshire State Bank	03/05/04	1.070	3,000,000.00	09/03/04
Wilshire State Bank	05/28/04	1.110	12,000,000.00	09/03/04
Wilshire State Bank	03/19/04	1.050	8,000,000.00	09/17/04
Wilshire State Bank	04/09/04	1.080	7,000,000.00	10/08/04
Wilshire State Bank	06/17/04	1.480	12,000,000.00	10/08/04
Wilshire State Bank	07/30/04	1.060	8,000,000.00	11/30/04
<b><u>MERCED</u></b>				
County Bank	06/02/04	1.120	5,000,000.00	09/03/04
County Bank	03/10/04	1.040	10,000,000.00	09/09/04
County Bank	07/16/04	1.390	10,000,000.00	10/15/04

## TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b><u>MONTEREY PARK</u></b>				
Trust Bank FSB	07/01/04	1.360	2,000,000.00	10/01/04
Trust Bank FSB	04/01/04	1.050	3,000,000.00	10/01/04
Trust Bank FSB	07/07/04	1.330	3,000,000.00	10/06/04
<b><u>NEWPORT BEACH</u></b>				
Orange County Business Bank	06/23/04	1.320	4,000,000.00	09/22/04
<b><u>NORTH HIGHLANDS</u></b>				
Safe Credit Union	05/14/04	1.090	20,000,000.00	08/13/04
Safe Credit Union	07/16/04	1.380	5,000,000.00	10/15/04
<b><u>OAKDALE</u></b>				
Oak Valley Community Bank	03/18/04	1.060	3,500,000.00	09/16/04
Oak Valley Community Bank	07/16/04	1.380	2,500,000.00	10/15/04
<b><u>OAKLAND</u></b>				
Metropolitan Bank	02/26/04	1.060	1,000,000.00	08/26/04
Metropolitan Bank	03/24/04	1.050	2,000,000.00	09/22/04
Metropolitan Bank	06/03/04	1.450	500,000.00	12/02/04
Metropolitan Bank	06/03/04	1.450	1,000,000.00	12/02/04
Metropolitan Bank	07/23/04	1.760	1,000,000.00	01/21/05
Metropolitan Bank	07/29/04	1.830	1,500,000.00	01/27/05
<b><u>ONTARIO</u></b>				
Citizens Business Bank	02/06/04	1.060	30,000,000.00	08/06/04
Citizens Business Bank	06/04/04	1.220	25,000,000.00	09/03/04
Citizens Business Bank	03/24/04	1.050	30,000,000.00	09/22/04
Citizens Business Bank	04/02/04	1.050	25,000,000.00	10/01/04
Citizens Business Bank	05/20/04	1.420	30,000,000.00	11/18/04
<b><u>PALO ALTO</u></b>				
Bank of Petaluma	02/19/04	1.040	3,500,000.00	08/19/04
Bank of Petaluma	03/11/04	1.050	12,000,000.00	09/09/04
Bank of Santa Clara	02/19/04	1.040	20,000,000.00	08/19/04
Coast Commercial Bank	02/19/04	1.050	20,000,000.00	08/19/04
Cupertino National Bank	03/11/04	1.050	10,000,000.00	09/09/04

## TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b><u>PALO ALTO (continued)</u></b>				
Mid-Peninsula Bank	02/19/04	1.030	5,000,000.00	08/19/04
Mid-Peninsula Bank	05/21/04	1.080	49,000,000.00	08/20/04
Mid-Peninsula Bank	03/11/04	1.040	10,000,000.00	09/09/04
Mid-Peninsula Bank	07/14/04	1.680	15,000,000.00	01/12/05
Mid-Peninsula Bank	07/29/04	1.830	95,000,000.00	01/27/05
Mt. Diablo National Bank	03/11/04	1.050	10,000,000.00	09/09/04
Peninsula Bank of Commerce	02/19/04	1.030	15,000,000.00	08/19/04
<b><u>PALOS VERDES ESTATES</u></b>				
Malaga Bank	02/20/04	1.020	10,000,000.00	08/20/04
Malaga Bank	03/05/04	1.050	4,000,000.00	09/03/04
Malaga Bank	05/13/04	1.370	7,000,000.00	11/10/04
Malaga Bank	06/16/04	1.750	9,000,000.00	12/15/04
<b><u>PASADENA</u></b>				
Community Bank	03/17/04	1.050	10,000,000.00	09/15/04
Community Bank	04/08/04	1.080	10,000,000.00	10/07/04
Community Bank	04/14/04	1.090	15,000,000.00	10/13/04
Community Bank	05/06/04	1.230	15,000,000.00	11/04/04
Community Bank	06/16/04	1.770	10,000,000.00	12/15/04
Community Bank	07/09/04	1.680	10,000,000.00	01/07/05
Wescom Credit Union	05/19/04	1.060	10,000,000.00	08/18/04
Wescom Credit Union	03/24/04	1.070	25,000,000.00	09/22/04
Wescom Credit Union	07/14/04	1.350	25,000,000.00	10/13/04
Wescom Credit Union	07/29/04	1.840	25,000,000.00	01/27/05
<b><u>PLACERVILLE</u></b>				
El Dorado Savings Bank	04/30/04	1.560	5,000,000.00	04/29/05
El Dorado Savings Bank	06/04/04	1.920	20,000,000.00	06/03/05
<b><u>PLEASANTON</u></b>				
Valley Community Bank	03/19/04	1.070	6,000,000.00	09/17/04
<b><u>POMONA</u></b>				
PFF Bank and Trust	02/27/04	1.070	8,000,000.00	08/27/04
PFF Bank and Trust	07/01/04	1.610	20,000,000.00	11/04/04
PFF Bank and Trust	06/09/04	1.560	20,000,000.00	12/08/04

## TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b><u>PORTERVILLE</u></b>				
Bank of the Sierra	04/22/04	1.170	10,000,000.00	10/21/04
<b><u>RANCHO SANTA FE</u></b>				
La Jolla Bank, FSB	02/04/04	1.030	25,000,000.00	08/04/04
La Jolla Bank, FSB	02/13/04	1.030	15,000,000.00	08/13/04
La Jolla Bank, FSB	05/20/04	1.090	25,000,000.00	08/18/04
La Jolla Bank, FSB	06/03/04	1.110	10,000,000.00	09/02/04
La Jolla Bank, FSB	03/05/04	1.050	10,000,000.00	09/02/04
La Jolla Bank, FSB	06/24/04	1.350	5,000,000.00	09/23/04
La Jolla Bank, FSB	06/17/04	1.720	10,000,000.00	12/16/04
<b><u>REDDING</u></b>				
North Valley Bank	06/11/04	1.670	3,000,000.00	12/10/04
<b><u>REDWOOD CITY</u></b>				
Provident Central Credit Union	04/29/04	1.210	20,000,000.00	10/28/04
Provident Central Credit Union	06/03/04	1.430	20,000,000.00	12/02/04
<b><u>ROCKLIN</u></b>				
Five Star Bank	03/31/04	1.030	2,000,000.00	09/29/04
Five Star Bank	07/28/04	1.780	2,000,000.00	01/26/05
<b><u>RICHMOND</u></b>				
Mechanics Bank	08/08/03	1.370	10,000,000.00	08/04/04
Mechanics Bank	09/12/03	1.290	10,000,000.00	09/10/04
Mechanics Bank	10/15/03	1.260	10,000,000.00	10/15/04
Mechanics Bank	10/31/03	1.300	10,000,000.00	10/29/04
Mechanics Bank	11/07/03	1.380	10,000,000.00	11/05/04
Mechanics Bank	03/03/04	1.260	10,000,000.00	03/03/05
Mechanics Bank	04/01/04	1.260	10,000,000.00	04/01/05
Mechanics Bank	04/21/04	1.450	10,000,000.00	04/21/05
Mechanics Bank	06/09/04	1.960	10,000,000.00	06/09/05
Mechanics Bank	07/08/04	2.070	10,000,000.00	07/08/05
<b><u>RIVERSIDE</u></b>				
Provident Savings Bank	03/25/04	1.050	25,000,000.00	09/23/04

## TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b><u>SACRAMENTO</u></b>				
American River Bank	02/27/04	1.050	2,000,000.00	08/27/04
American River Bank	03/19/04	1.030	1,250,000.00	09/17/04
American River Bank	03/25/04	1.030	2,000,000.00	09/23/04
American River Bank	04/07/04	0.970	1,500,000.00	10/06/04
American River Bank	06/18/04	1.720	1,000,000.00	12/16/04
American River Bank	06/17/04	1.720	1,250,000.00	12/16/04
American River Bank	07/09/04	1.660	1,000,000.00	01/07/05
American River Bank	07/29/04	1.810	1,500,000.00	01/27/05
Bank of Sacramento	02/11/04	1.060	1,500,000.00	08/11/04
Bank of Sacramento	03/03/04	1.060	2,000,000.00	09/01/04
Bank of Sacramento	06/18/04	1.740	2,000,000.00	12/17/04
Merchants National Bank	04/14/04	1.090	2,000,000.00	10/13/04
Merchants National Bank	07/21/04	1.710	2,000,000.00	01/02/05
River City Bank	05/27/04	1.120	2,000,000.00	08/25/04
River City Bank	04/07/04	1.000	2,000,000.00	10/06/04
River City Bank	07/30/04	1.850	3,000,000.00	01/28/05
U.S. Bank	02/04/04	1.050	25,000,000.00	08/04/04
U.S. Bank	02/11/04	1.050	50,000,000.00	08/11/04
U.S. Bank	02/20/04	1.040	50,000,000.00	08/20/04
U.S. Bank	07/08/04	1.650	100,000,000.00	01/06/05
Union Bank of California	05/05/04	1.010	150,000,000.00	08/05/04
Union Bank of California	06/18/04	1.370	150,000,000.00	09/16/04
Union Bank of California	07/16/04	1.380	175,000,000.00	10/15/04
<b><u>SAN DIEGO</u></b>				
First Future Credit Union	02/27/04	1.070	5,000,000.00	08/27/04
First Future Credit Union	06/02/04	1.410	15,000,000.00	09/03/04
First Future Credit Union	06/16/04	1.380	8,000,000.00	09/15/04
First United Bank	02/13/04	1.060	1,000,000.00	08/13/04
First United Bank	04/15/04	1.120	2,000,000.00	10/14/04
Mission Federal Credit Union	03/03/04	1.060	10,000,000.00	09/01/04
Mission Federal Credit Union	07/15/04	1.750	10,000,000.00	01/13/05
Neighborhood National Bank	02/20/04	1.020	2,000,000.00	08/20/04
<b><u>SAN FRANCISCO</u></b>				
America California Bank	03/05/04	1.080	2,000,000.00	09/03/04
America California Bank	07/08/04	1.650	4,000,000.00	01/06/05
Citibank (West) FSB	07/08/04	1.700	150,000,000.00	01/06/05
Citibank (West) FSB	07/15/04	1.750	100,000,000.00	01/13/05
Citibank (West) FSB	07/21/04	1.750	100,000,000.00	01/20/05

## TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b><u>SAN FRANCISCO (continued)</u></b>				
Citibank (West) FSB	07/28/04	1.800	25,000,000.00	01/26/05
Citibank (West) FSB	07/15/04	1.750	25,000,000.00	01/26/05
Oceanic Bank	09/12/03	1.260	4,000,000.00	09/10/04
Trans Pacific National Bank	02/05/04	1.070	1,000,000.00	08/05/04
Trans Pacific National Bank	03/25/04	1.060	1,000,000.00	09/23/04
Trans Pacific National Bank	06/23/04	1.730	1,000,000.00	12/22/04
United Commercial Bank	05/27/04	1.120	20,000,000.00	08/25/04
United Commercial Bank	03/03/04	1.060	50,000,000.00	09/01/04
United Commercial Bank	06/04/04	1.230	25,000,000.00	09/03/04
United Commercial Bank	06/11/04	1.330	25,000,000.00	09/10/04
United Commercial Bank	03/19/04	1.060	65,000,000.00	09/17/04
United Commercial Bank	04/08/04	1.090	40,000,000.00	10/07/04
United Commercial Bank	07/09/04	1.370	55,000,000.00	10/08/04
United Commercial Bank	07/14/04	1.350	50,000,000.00	10/14/04
United Commercial Bank	07/28/04	1.470	40,000,000.00	10/27/04
<b><u>SAN JOSE</u></b>				
Comerica Bank of California	07/01/04	1.370	25,000,000.00	10/01/04
Heritage Bank of Commerce	02/11/04	1.060	2,000,000.00	08/11/04
Heritage Bank of Commerce	02/11/04	1.060	2,000,000.00	08/11/04
Meriwest Credit Union	03/17/04	1.080	5,000,000.00	09/15/04
Meriwest Credit Union	04/14/04	1.100	10,000,000.00	10/13/04
Meriwest Credit Union	07/21/04	1.690	5,000,000.00	01/20/05
Santa Clara Co. Fed. C.U.	02/06/04	1.080	10,000,000.00	08/06/04
Santa Clara Co. Fed. C.U.	05/07/04	1.000	5,000,000.00	11/05/04
<b><u>SAN LUIS OBISPO</u></b>				
First Bank Of San Luis Obispo	02/11/04	1.060	6,000,000.00	08/11/04
First Bank Of San Luis Obispo	03/17/04	1.060	7,000,000.00	09/15/04
First Bank Of San Luis Obispo	03/26/04	1.050	5,000,000.00	09/24/04
First Bank Of San Luis Obispo	06/04/04	1.500	4,500,000.00	12/03/04
Mission Community Bank	03/04/04	1.080	1,000,000.00	09/02/04
Mission Community Bank	04/07/04	0.990	2,500,000.00	10/06/04
Mission Community Bank	04/28/04	1.220	2,500,000.00	10/27/04
Mission Community Bank	06/10/04	1.600	1,000,000.00	12/09/04
San Luis Trust Bank	04/21/04	1.110	1,700,000.00	10/20/04
<b><u>SAN MARINO</u></b>				
East West Federal Bank	02/06/04	1.060	35,000,000.00	08/06/04



## TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b><u>SAN MARINO (continued)</u></b>				
East West Federal Bank	05/20/04	1.110	38,000,000.00	08/18/04
East West Federal Bank	03/12/04	1.050	35,000,000.00	09/10/04
East West Federal Bank	06/10/04	1.320	50,000,000.00	09/10/04
East West Federal Bank	07/09/04	1.360	42,000,000.00	10/08/04
<b><u>SANTA ROSA</u></b>				
National Bank of the Redwoods	02/11/04	1.050	5,000,000.00	08/11/04
National Bank of the Redwoods	04/29/04	1.210	5,000,000.00	10/28/04
National Bank of the Redwoods	07/21/04	1.710	10,000,000.00	01/20/05
<b><u>SANTA MARIA</u></b>				
Hacienda Bank	06/09/04	1.270	1,000,000.00	09/08/04
<b><u>SONORA</u></b>				
Central California Bank	03/26/04	1.040	5,000,000.00	09/24/04
<b><u>STOCKTON</u></b>				
Pacific State Bank	04/07/04	0.990	1,000,000.00	10/06/04
Pacific State Bank	07/08/04	1.630	1,000,000.00	01/06/05
Union Safe Deposit Bank	05/06/04	1.070	15,000,000.00	08/05/04
Union Safe Deposit Bank	05/14/04	1.100	15,000,000.00	08/13/04
Union Safe Deposit Bank	06/03/04	1.140	15,000,000.00	09/02/04
Union Safe Deposit Bank	06/10/04	1.330	10,000,000.00	09/10/04
Union Safe Deposit Bank	07/16/04	1.390	10,000,000.00	10/15/04
Union Safe Deposit Bank	07/23/04	1.420	15,000,000.00	10/22/04
Washington Mutual Bank	02/20/04	1.040	60,000,000.00	08/20/04
Washington Mutual Bank	06/16/04	1.780	45,000,000.00	12/15/04
Washington Mutual Bank	07/21/04	1.720	75,000,000.00	01/20/05
<b><u>TORRANCE</u></b>				
China Trust Bank (USA)	05/14/04	1.100	20,000,000.00	08/13/04
China Trust Bank (USA)	06/11/04	1.330	35,000,000.00	09/10/04
China Trust Bank (USA)	07/16/04	1.390	40,000,000.00	10/15/04
China Trust Bank (USA)	07/23/04	1.420	30,000,000.00	10/22/04

**TIME DEPOSITS**

<b><u>NAME</u></b>	<b><u>DEPOSIT DATE</u></b>	<b><u>YIELD</u></b>	<b><u>PAR AMOUNT (\$)</u></b>	<b><u>MATURITY DATE</u></b>
<b><u>TRACY</u></b>				
Service 1st Bank	06/17/04	1.750	2,000,000.00	12/16/04
<b><u>TUSTIN</u></b>				
Sunwest Bank	05/12/04	1.080	7,800,000.00	08/12/04
Sunwest Bank	06/09/04	1.240	1,000,000.00	09/08/04
Sunwest Bank	07/16/04	1.380	6,000,000.00	10/15/04
<b><u>VACAVILLE</u></b>				
Travis Credit Union	06/02/04	1.410	40,000,000.00	12/01/04
<b><u>WHITTIER</u></b>				
Quaker City Bank	03/31/04	1.050	16,000,000.00	09/29/04
Quaker City Bank	06/04/04	1.490	25,000,000.00	12/03/04
Quaker City Bank	07/14/04	1.680	24,000,000.00	01/12/05
<b>TOTAL TIME DEPOSITS JULY 2004</b>			<b>5,879,795,000.00</b>	

## BANK DEMAND DEPOSITS

July 2004

(\$ in thousands)

### DAILY BALANCES

<u>DAY OF MONTH</u>	<u>BALANCES PER BANKS</u>	<u>WARRANTS OUTSTANDING</u>
1	\$ 355,631	\$ 3,002,589
2	462,715	2,228,777
3	462,715	2,228,777
4	462,715	2,228,777
5	462,715	2,228,777
6	222,658	2,187,539
7	142,622	1,895,731
8	505,894	1,770,986
9	242,564	1,913,665
10	242,564	1,913,665
11	242,564	1,913,665
12	871,662	1,870,744
13	970,671	1,594,051
14	1,357,851	1,498,769
15	1,180,954	2,083,932
16	1,173,876	2,352,376
17	1,173,876	2,352,376
18	1,173,876	2,352,376
19	929,985	2,082,638
20	1,365,670	1,732,750
21	943,584	1,592,495
22	1,047,227	1,362,311
23	1,097,150	1,559,201
24	1,097,150	1,559,201
25	1,097,150	1,559,201
26	910,549	1,347,535
27	1,283,526	1,482,022
28	871,649	1,631,126
29	611,374	1,653,144
30	923,749	1,925,437
31	923,749	2,081,856
<hr/>		
AVERAGE DOLLAR DAYS	\$ 800,343	<sup>a/</sup>

<sup>a/</sup> The prescribed bank balance for July was \$978,868. This consisted of \$842,824 in compensating balances for services, balances for uncollected funds of \$139,137 and a deduction of \$3,093 for July delayed deposit credit.

**DESIGNATION BY POOLED MONEY INVESTMENT BOARD  
OF TREASURY POOLED MONEY INVESTMENTS AND DEPOSITS**

No. 1661

In accordance with sections 16480 through 16480.8 of the Government Code, the Pooled Money Investment Board, at its meeting on July 21, 2004, has determined and designated the amount of money available for deposit and investment under said sections. In accordance with sections 16480.1 and 16480.2 of the Government Code, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

1. In accordance with law, for deposit in demand bank accounts as Compensating Balance for Services \$ 842,824,000

The active noninterest-bearing bank accounts designation constitutes a calendar month average balance. For purposes of computing the compensating balances, the Treasurer shall exclude from the daily balances any amounts contained therein as a result of nondelivery of securities purchased for "cash" for the Pooled Money Investment Account and shall adjust for any deposits not credited by the bank as of the date of deposit. The balances in such accounts may fall below the above amount provided that the balances computed by dividing the sum of daily balances of that calendar month by the number of days in the calendar month reasonably approximates that amount. The balances may exceed this amount during heavy collection periods or in anticipation of large impending warrant presentations to the Treasury, but the balances are to be maintained in such a manner as to realize the maximum return consistent with safe and prudent treasury management.

2. In accordance with law, for investment in securities authorized by section 16430, Government Code, or in term interest-bearing deposits in banks and savings and loan associations as follows:

	From	To	Transactions	In Securities (section 16430)*	Time Deposits in Various Financial Institutions (sections 16503a and 16602)*	Estimated Total
( 1 )	07/19/04	07/23/04	\$ (295,200,000)	\$ 50,104,305,000	\$ 5,879,795,000	\$ 55,984,100,000
( 2 )	07/26/04	07/30/04	\$ (838,400,000)	\$ 49,265,905,000	\$ 5,879,795,000	\$ 55,145,700,000
( 3 )	08/02/04	08/06/04	\$ (111,400,000)	\$ 49,154,505,000	\$ 5,879,795,000	\$ 55,034,300,000
( 4 )	08/09/04	08/13/04	\$ 397,000,000	\$ 49,551,505,000	\$ 5,879,795,000	\$ 55,431,300,000
( 5 )	08/16/04	08/20/04	\$ 553,100,000	\$ 50,104,605,000	\$ 5,879,795,000	\$ 55,984,400,000

From any of the amounts specifically designated above, not more than 30 percent in the aggregate may be invested in prime commercial paper under section 16430(e), Government Code.

Additional amounts available in treasury trust account and in the Treasury from time to time, in excess of the amounts and for the same types of investments as specifically designated above.

Provided, that the availability of the amounts shown under paragraph 2 is subject to reduction in the amount by which the bank accounts under paragraph 1 would otherwise be reduced below the calendar month average balance of \$ 842,824,000.

POOLED MONEY INVESTMENT BOARD:

\_\_\_\_\_  
Signatures on file at SCO and STO  
Chairperson

\_\_\_\_\_  
Member

Dated: July 21, 2004  
\* Government Code

\_\_\_\_\_  
Member